



ANNUAL STATEMENT

For the Year Ended December 31, 2013  
of the Condition and Affairs of the

Dental Care Plus, Inc.

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

NAIC Company Code..... 96265

Employer's ID Number..... 31-1185262

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Licensed as Business Type.....Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized..... January 6, 1986

Commenced Business..... March 1, 1988

Statutory Home Office

100 Crowne Point Place..... Cincinnati ..... OH ..... 45241  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

100 Crowne Point Place..... Cincinnati ..... OH ..... 45241  
(Street and Number) (City or Town, State, Country and Zip Code)

513-554-1100  
(Area Code) (Telephone Number)

Mail Address

100 Crowne Point Place..... Cincinnati ..... OH ..... 45241  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

100 Crowne Point Place..... Cincinnati ..... OH ..... 45241  
(Street and Number) (City or Town, State, Country and Zip Code)

513-554-1100  
(Area Code) (Telephone Number)

Internet Web Site Address

www2.Dentalcareplus.com

Statutory Statement Contact

Robert Carr Hodgkins Jr.  
(Name)

513-554-1100  
(Area Code) (Telephone Number) (Extension)

rhodgkins@dentalcareplus.com  
(E-Mail Address)

513-554-3187  
(Fax Number)

OFFICERS

| Name                        | Title           | Name                        | Title                |
|-----------------------------|-----------------|-----------------------------|----------------------|
| 1. Anthony A. Cook          | President & CEO | 2. Robert Carr Hodgkins Jr. | Vice President & CFO |
| 3. David A. Kreyling D.M.D. | Secretary       | 4. Michael J. Carl D.D.S.   | Treasurer            |

OTHER

Timothy P. Berghoff F.S.A., M.A.A.A Consulting Actuary

DIRECTORS OR TRUSTEES

|                             |                            |                           |                                |
|-----------------------------|----------------------------|---------------------------|--------------------------------|
| Mark E. Bronson D.D.S.      | Molly Meakin Rogers C.P.A. | Robert E. Hamilton D.D.S. | James T. Foley                 |
| Roger M. Higley D.D.S.      | Stephen T. Schuler D.M.D.  | Donald J. Peak C.P.A.     | Jack Cook M.H.A.               |
| David A. Kreyling D.M.D.    | Fred H. Peck D.D.S.        | Michael J. Carl D.D.S.    | James E. Kroeger M.B.A., C.P.A |
| Anthony A. Cook M.B.A, M.S. |                            |                           |                                |

State of..... Ohio  
County of.... Hamilton

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

(Signature)  
Anthony A. Cook

1. (Printed Name)  
President & CEO

(Title)

(Signature)  
Robert Carr Hodgkins Jr.

2. (Printed Name)  
Vice President & CFO

(Title)

(Signature)  
David A. Kreyling D.M.D.

3. (Printed Name)  
Secretary

(Title)

Subscribed and sworn to before me

This \_\_\_\_\_ day of February 2014

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

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |                     | Admitted Assets as Reported<br>in the Annual Statement |                                                            |                                      |                     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|---------------------|--------------------------------------------------------|------------------------------------------------------------|--------------------------------------|---------------------|
|                                                                                                                                                       | 1<br><br>Amount              | 2<br><br>Percentage | 3<br><br>Amount                                        | 4<br>Securities Lending<br>Reinvested<br>Collateral Amount | 5<br>Total<br>(Col. 3 + 4)<br>Amount | 6<br><br>Percentage |
| 1. Bonds:                                                                                                                                             |                              |                     |                                                        |                                                            |                                      |                     |
| 1.1 U.S. treasury securities.....                                                                                                                     | 227,643                      | 1.7                 | 227,643                                                |                                                            | 227,643                              | 1.7                 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |                     |                                                        |                                                            |                                      |                     |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |                     |                                                        |                                                            |                                      |                     |
| 1.41 States, territories and possessions general obligations.....                                                                                     |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.43 Revenue and assessment obligations.....                                                                                                          |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.44 Industrial development and similar obligations.....                                                                                              |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                              |                     |                                                        |                                                            |                                      |                     |
| 1.51 Pass-through securities:                                                                                                                         |                              |                     |                                                        |                                                            |                                      |                     |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.513 All other.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.52 CMOs and REMICs:                                                                                                                                 |                              |                     |                                                        |                                                            |                                      |                     |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.523 All other.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                              |                     |                                                        |                                                            |                                      |                     |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 6,301,374                    | 48.1                | 6,301,374                                              |                                                            | 6,301,374                            | 48.1                |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3. Equity interests:                                                                                                                                  |                              |                     |                                                        |                                                            |                                      |                     |
| 3.1 Investments in mutual funds.....                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.2 Preferred stocks:                                                                                                                                 |                              |                     |                                                        |                                                            |                                      |                     |
| 3.21 Affiliated.....                                                                                                                                  |                              | 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.....                                                                                            | 6,558,617                    | 50.1                | 6,558,617                                              |                                                            | 6,558,617                            | 50.1                |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 12. Total invested assets.....                                                                                                                        | 13,087,634                   | 100.0               | 13,087,634                                             | 0                                                          | 13,087,634                           | 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.....                         |  | 4,301,202 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |  | 2,920,852 |
| 3.  | Accrual of discount.....                                                             |  | 4,114     |
| 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.....                               |  | (1,801)   |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |  | 688,641   |
| 7.  | Deduct amortization of premium.....                                                  |  | 6,709     |
| 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)..... |  | 6,529,017 |
| 11. | Deduct total nonadmitted amounts.....                                                |  |           |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |  | 6,529,017 |

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.....           | 227,643                              | 230,021         | 230,128          | 227,000                    |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | 227,643                              | 230,021         | 230,128          | 227,000                    |
| 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.....           | 6,301,374                            | 6,391,034       | 6,296,406        | 6,316,858                  |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 11. Totals.....                 | 6,301,374                            | 6,391,034       | 6,296,406        | 6,316,858                  |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | 6,529,017                            | 6,621,055       | 6,526,534        | 6,543,858                  |
| <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....  | 6,529,017                            | 6,621,055       | 6,526,534        |                            |

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

SI05

| 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 NAIC 1.....                                                                   |                        | 227,643                             |                                       |                                        |                       | 227,643                    | 3.5                                 | 229,874                                | 5.3                              | 227,643                        |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.7 Totals.....                                                                   | 0                      | 227,643                             | 0                                     | 0                                      | 0                     | 227,643                    | 3.5                                 | 229,874                                | 5.3                              | 227,643                        | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.6 NAIC 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 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.6 NAIC 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 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.6 NAIC 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 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.6 NAIC 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

901S

| 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 NAIC 1.....                                | 217,967                | 2,999,462                           | 2,148,801                             |                                        |                       | 5,366,230                  | 82.0                                | 3,433,193                              | 78.9                             | 5,366,230                      |                                     |
| 6.2 NAIC 2.....                                |                        | 451,077                             | 502,032                               |                                        |                       | 953,109                    | 14.6                                | 669,207                                | 15.4                             | 953,109                        |                                     |
| 6.3 NAIC 3.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 20,038                                 | 0.5                              |                                |                                     |
| 6.4 NAIC 4.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.5 NAIC 5.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.6 NAIC 6.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.7 Totals.....                                | 217,967                | 3,450,539                           | 2,650,832                             | 0                                      | 0                     | 6,319,338                  | 96.5                                | 4,122,438                              | 94.7                             | 6,319,339                      | 0                                   |
| 7. Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 7.1 NAIC 1.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.2 NAIC 2.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.3 NAIC 3.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.4 NAIC 4.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.5 NAIC 5.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.6 NAIC 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 NAIC 1.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.2 NAIC 2.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.3 NAIC 3.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.4 NAIC 4.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.5 NAIC 5.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.6 NAIC 6.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.7 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

| S107 | 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 NAIC 1.....                                           | (d).....217,967        | .....3,227,105                      | .....2,148,801                        | ......0                                | ......0               | .....5,593,873             | .....85.4                           | .....XXX.....                          | .....XXX.....                    | .....5,593,873                 | ......0                             |
|      | 9.2 NAIC 2.....                                           | (d)......0             | .....451,077                        | .....502,032                          | ......0                                | ......0               | .....953,109               | .....14.6                           | .....XXX.....                          | .....XXX.....                    | .....953,109                   | ......0                             |
|      | 9.3 NAIC 3.....                                           | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                    | .....0.0                            | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.4 NAIC 4.....                                           | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                    | .....0.0                            | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.5 NAIC 5.....                                           | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | (c)......0                 | .....0.0                            | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.6 NAIC 6.....                                           | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | (c)......0                 | .....0.0                            | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.7 Totals.....                                           | .....217,967           | .....3,678,182                      | .....2,650,832                        | ......0                                | ......0               | (b).....6,546,981          | .....100.0                          | .....XXX.....                          | .....XXX.....                    | .....6,546,982                 | ......0                             |
|      | 9.8 Line 9.7 as a % of Col. 6.....                        | .....3.3               | .....56.2                           | .....40.5                             | ......0.0                              | ......0.0             | .....100.0                 | .....XXX.....                       | .....XXX.....                          | .....XXX.....                    | .....100.0                     | ......0.0                           |
|      | 10. Total Bonds Prior Year                                |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
|      | 10.1 NAIC 1.....                                          | .....403,317           | .....1,486,613                      | .....1,773,137                        |                                        |                       | .....XXX.....              | .....XXX.....                       | .....3,663,067                         | .....84.2                        | .....3,663,067                 |                                     |
|      | 10.2 NAIC 2.....                                          |                        | .....60,411                         | .....608,796                          |                                        |                       | .....XXX.....              | .....XXX.....                       | .....669,207                           | .....15.4                        | .....669,207                   |                                     |
|      | 10.3 NAIC 3.....                                          |                        | .....20,038                         |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | .....20,038                            | ......0.5                        | .....20,038                    |                                     |
|      | 10.4 NAIC 4.....                                          |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | ......0                                | ......0.0                        |                                |                                     |
|      | 10.5 NAIC 5.....                                          |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | (c)......0                             | ......0.0                        |                                |                                     |
|      | 10.6 NAIC 6.....                                          |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | (c)......0                             | ......0.0                        |                                |                                     |
|      | 10.7 Totals.....                                          | .....403,317           | .....1,567,062                      | .....2,381,933                        | ......0                                | ......0               | .....XXX.....              | .....XXX.....                       | (b).....4,352,312                      | .....100.0                       | .....4,352,312                 | ......0                             |
|      | 10.8 Line 10.7 as a % of Col. 8.....                      | .....9.3               | .....36.0                           | .....54.7                             | ......0.0                              | ......0.0             | .....XXX.....              | .....XXX.....                       | .....100.0                             | .....XXX.....                    | .....100.0                     | ......0.0                           |
|      | 11. Total Publicly Traded Bonds                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
|      | 11.1 NAIC 1.....                                          | .....217,967           | .....3,227,105                      | .....2,148,801                        |                                        |                       | .....5,593,873             | .....85.4                           | .....3,663,067                         | .....84.2                        | .....5,593,873                 | .....XXX.....                       |
|      | 11.2 NAIC 2.....                                          |                        | .....451,077                        | .....502,032                          |                                        |                       | .....953,109               | .....14.6                           | .....669,207                           | .....15.4                        | .....953,109                   | .....XXX.....                       |
|      | 11.3 NAIC 3.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | .....20,038                            | ......0.5                        | ......0                        | .....XXX.....                       |
|      | 11.4 NAIC 4.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.5 NAIC 5.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.6 NAIC 6.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.7 Totals.....                                          | .....217,967           | .....3,678,182                      | .....2,650,832                        | ......0                                | ......0               | .....6,546,981             | .....100.0                          | .....4,352,312                         | .....100.0                       | .....6,546,981                 | .....XXX.....                       |
|      | 11.8 Line 11.7 as a % of Col. 6.....                      | .....3.3               | .....56.2                           | .....40.5                             | ......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..... | .....3.3               | .....56.2                           | .....40.5                             | ......0.0                              | ......0.0             | .....100.0                 | .....XXX.....                       | .....XXX.....                          | .....XXX.....                    | .....100.0                     | .....XXX.....                       |
|      | 12. Total Privately Placed Bonds                          |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
|      | 12.1 NAIC 1.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.2 NAIC 2.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.3 NAIC 3.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.4 NAIC 4.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.5 NAIC 5.....                                          |                        |                                     |                                       |                                        |                       | ......0                    | .....0.0                            | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.6 NAIC 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

| 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.....                                                                |                        | 227,643                             |                                       |                                        |                       | 227,643                    | 3.5                                 | 229,874                                | 5.3                              | 227,643                        |                                 |
| 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.....                                                                            | 0                      | 227,643                             | 0                                     | 0                                      | 0                     | 227,643                    | 3.5                                 | 229,874                                | 5.3                              | 227,643                        | 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.....                                                                | 238,938                | 3,708,716                           | 2,371,687                             |                                        |                       | 6,319,341                  | 96.5                                | 4,122,438                              | 94.7                             | 6,319,341                      |                                 |
| 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.....                                                                            | 238,938                | 3,708,716                           | 2,371,687                             | 0                                      | 0                     | 6,319,341                  | 96.5                                | 4,122,438                              | 94.7                             | 6,319,341                      | 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                               |

SI018

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

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

| Distribution by Type |                                                      | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 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.                   | <b>Total Bonds Current Year</b>                      |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 9.1                  | Issuer Obligations.....                              | 238,938                | 3,936,359                           | 2,371,687                             | 0                                      | 0                     | 6,546,984                  | 100.0                               | XXX                                    | XXX                              | 6,546,984                      | 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.....                                          | 238,938                | 3,936,359                           | 2,371,687                             | 0                                      | 0                     | 6,546,984                  | 100.0                               | XXX                                    | XXX                              | 6,546,984                      | 0                               |
| 9.6                  | Line 9.5 as a % of Col. 6.....                       | 3.6                    | 60.1                                | 36.2                                  | 0.0                                    | 0.0                   | 100.0                      | XXX                                 | XXX                                    | XXX                              | 100.0                          | 0.0                             |
| 10.                  | <b>Total Bonds Prior Year</b>                        |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 10.1                 | Issuer Obligations.....                              | 403,317                | 1,567,062                           | 2,381,933                             |                                        |                       | XXX                        | XXX                                 | 4,352,312                              | 100.0                            | 4,352,312                      |                                 |
| 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.....                                          | 403,317                | 1,567,062                           | 2,381,933                             | 0                                      | 0                     | XXX                        | XXX                                 | 4,352,312                              | 100.0                            | 4,352,312                      | 0                               |
| 10.6                 | Line 10.5 as a % of Col. 8.....                      | 9.3                    | 36.0                                | 54.7                                  | 0.0                                    | 0.0                   | XXX                        | XXX                                 | 100.0                                  | XXX                              | 100.0                          | 0.0                             |
| 11.                  | <b>Total Publicly Traded Bonds</b>                   |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 11.1                 | Issuer Obligations.....                              | 238,938                | 3,936,359                           | 2,371,687                             |                                        |                       | 6,546,984                  | 100.0                               | 4,352,312                              | 100.0                            | 6,546,984                      | 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.....                                          | 238,938                | 3,936,359                           | 2,371,687                             | 0                                      | 0                     | 6,546,984                  | 100.0                               | 4,352,312                              | 100.0                            | 6,546,984                      | XXX                             |
| 11.6                 | Line 11.5 as a % of Col. 6.....                      | 3.6                    | 60.1                                | 36.2                                  | 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..... | 3.6                    | 60.1                                | 36.2                                  | 0.0                                    | 0.0                   | 100.0                      | XXX                                 | XXX                                    | XXX                              | 100.0                          | XXX                             |
| 12.                  | <b>Total Privately Placed Bonds</b>                  |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 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.....                          | 51,110 |       |                   | 51,110                                       |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 0      |       |                   |                                              |                                                          |
| 3. Accrual of discount.....                                                              | 0      |       |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0      |       |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 0      |       |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 33,143 |       |                   | 33,143                                       |                                                          |
| 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)..... | 17,967 | 0     | 0                 | 17,967                                       | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0      |       |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 17,967 | 0     | 0                 | 17,967                                       | 0                                                        |

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

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

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

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

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

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

**Sch. E-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                                        |
| CUSIP<br>Identification                                        | Description |   |                                         | Code  | For<br>eign | NAIC<br>Designation | 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   | Stated<br>Contractual<br>Maturity<br>Date |
| U.S. Government - Issuer Obligations                           |             |   |                                         |       |             |                     |             |                                               |               |           |                                 |                                                    |                                                   |                                                                           |                                                        |            |                         |              |                                          |                                      |            |                                           |
| 912828                                                         | NP          | 1 | US Treasury Note(OH Stat deposit).....  |       |             | 1                   | 179,266     | 1.024                                         | 179,122       | 175,000   | 176,642                         |                                                    | (1,025)                                           |                                                                           |                                                        | 1.075      | 1.075                   |              |                                          | 3,063                                | 05/27/2011 | 07/31/2015                                |
| 912833                                                         | KK          | 5 | US Treasury Note (KY Stat Deposit)..... |       |             | 1                   | 50,862      | 0.979                                         | 50,899        | 52,000    | 51,001                          |                                                    | (139)                                             |                                                                           |                                                        | 0.670      | 0.670                   |              |                                          | 139                                  | 07/25/2013 | 11/15/2016                                |
| 0199999 U.S. Government - Issuer Obligations.....              |             |   |                                         |       |             |                     | 230,128     | XXX                                           | 230,021       | 227,000   | 227,643                         | 0                                                  | (1,164)                                           | 0                                                                         | 0                                                      | XXX        | XXX                     | XXX          | 0                                        | 3,202                                | XXX        | XXX                                       |
| 0599999 Total - U.S. Government.....                           |             |   |                                         |       |             |                     | 230,128     | XXX                                           | 230,021       | 227,000   | 227,643                         | 0                                                  | (1,164)                                           | 0                                                                         | 0                                                      | XXX        | XXX                     | XXX          | 0                                        | 3,202                                | XXX        | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |             |   |                                         |       |             |                     |             |                                               |               |           |                                 |                                                    |                                                   |                                                                           |                                                        |            |                         |              |                                          |                                      |            |                                           |
| 74824X                                                         | CJ          | 3 | CD Queensborough NB&T.....              |       |             | 1                   | 100,000     | 2.200                                         | 100,471       | 100,000   | 100,000                         |                                                    |                                                   |                                                                           |                                                        | 2.200      | 2.200                   | MON          |                                          | 2,200                                | 04/16/2010 | 04/16/2014                                |
| 620476                                                         | AQ          | 4 | CD Mound City Bank Platteville, WI..... |       |             | 1                   | 100,000     | 2.250                                         | 100,556       | 100,000   | 100,000                         |                                                    |                                                   |                                                                           |                                                        | 2.250      | 2.250                   | MON          |                                          | 2,250                                | 04/21/2010 | 04/21/2014                                |
| 36159S                                                         | D2          | 4 | CD GE Cap Retail 1.75%.....             |       |             | 1                   | 200,000     | 1.750                                         | 202,770       | 200,000   | 200,000                         |                                                    |                                                   |                                                                           |                                                        | 1.750      | 1.750                   | OA           |                                          | 3,500                                | 06/21/2011 | 06/24/2015                                |
| 856284                                                         | ZN          | 7 | CD State Bank India NY 1.8%.....        |       |             | 1                   | 100,000     | 1.800                                         | 101,779       | 100,000   | 100,000                         |                                                    |                                                   |                                                                           |                                                        | 1.800      | 1.800                   | OA           |                                          | 1,800                                | 06/21/2011 | 06/29/2015                                |
| 36160X                                                         | ZU          | 4 | CD GE Cap Finl Inc.....                 |       |             | 1                   | 200,000     | 1.750                                         | 203,104       | 200,000   | 200,000                         |                                                    |                                                   |                                                                           |                                                        | 1.750      | 1.750                   | OA           |                                          | 3,500                                | 12/02/2011 | 12/02/2015                                |
| 38143A                                                         | YB          | 5 | CD Goldman Sachs Bk USA 1.15%.....      |       |             | 1                   | 200,000     | 1.150                                         | 201,040       | 200,000   | 200,000                         |                                                    |                                                   |                                                                           |                                                        | 1.150      | 1.150                   | OA           |                                          | 2,300                                | 08/08/2012 | 08/10/2015                                |
| 02005Q                                                         | 6D          | 0 | CD Ally Bank Midvale.....               |       |             | 1                   | 200,000     | 1.000                                         | 199,488       | 200,000   | 200,000                         |                                                    |                                                   |                                                                           |                                                        | 1.000      | 1.000                   | OA           |                                          |                                      | 08/13/2013 | 08/29/2016                                |
| 17284A                                                         | 7M          | 4 | CD City Bk Salt Lake City .....         |       |             | 1                   | 150,000     | 0.900                                         | 148,887       | 150,000   | 150,000                         |                                                    |                                                   |                                                                           |                                                        | 0.900      | 0.900                   | OA           |                                          | 681                                  | 03/20/2013 | 03/20/2017                                |
| 24736W                                                         | AA          | 8 | Delta Air Lines.....                    |       |             | 1                   | 94,869      | 5.300                                         | 103,927       | 95,346    | 94,827                          |                                                    | 47                                                |                                                                           |                                                        | 5.300      | 5.380                   | OA           |                                          | 2,662                                | 09/12/2011 | 04/15/2019                                |
| 61747Y                                                         | CJ          | 2 | Morgan Stanley.....                     |       |             | 1                   | 116,785     | 5.630                                         | 142,086       | 125,000   | 118,672                         |                                                    | 864                                               |                                                                           |                                                        | 5.630      | 6.690                   | OA           |                                          | 7,031                                | 10/11/2011 | 09/23/2019                                |
| 06051G                                                         | EE          | 5 | Bank of America Corp.....               |       |             | 1                   | 118,405     | 5.880                                         | 143,674       | 125,000   | 119,713                         |                                                    | 567                                               |                                                                           |                                                        | 5.880      | 6.625                   | OA           |                                          | 7,344                                | 08/24/2011 | 01/05/2021                                |
| 21079V                                                         | AA          | 1 | Contl Airlines 2010-A.....              |       |             | 1                   | 108,167     | 4.750                                         | 118,482       | 111,512   | 108,395                         |                                                    | 281                                               |                                                                           |                                                        | 4.750      | 5.153                   | OA           |                                          | 5,574                                | 09/23/2011 | 01/12/2021                                |
| 88732J                                                         | AX          | 6 | Time Warner Cable.....                  |       |             | 2                   | 124,776     | 4.130                                         | 118,470       | 125,000   | 124,825                         |                                                    | 21                                                |                                                                           |                                                        | 4.130      | 4.148                   | OA           |                                          | 5,156                                | 08/15/2011 | 02/15/2021                                |
| 713448                                                         | BW          | 7 | Pepsico Inc.....                        |       |             | 1                   | 124,488     | 3.000                                         | 123,265       | 125,000   | 124,596                         |                                                    | 46                                                |                                                                           |                                                        | 3.000      | 3.047                   | OA           |                                          | 3,750                                | 08/22/2011 | 08/25/2021                                |
| 74005P                                                         | AZ          | 7 | Praxair Inc.....                        |       |             | 1                   | 123,966     | 3.000                                         | 122,595       | 125,000   | 124,183                         |                                                    | 92                                                |                                                                           |                                                        | 3.000      | 3.095                   | OA           |                                          | 3,750                                | 08/31/2011 | 09/01/2021                                |
| 428236                                                         | BQ          | 5 | HP Co.....                              |       |             | 2                   | 124,770     | 4.380                                         | 127,279       | 125,000   | 124,814                         |                                                    | 20                                                |                                                                           |                                                        | 4.380      | 4.398                   | OA           |                                          | 5,469                                | 09/30/2011 | 09/15/2021                                |
| 539830                                                         | AY          | 5 | Lockheed Martin.....                    |       |             | 1                   | 124,663     | 3.350                                         | 124,025       | 125,000   | 124,731                         |                                                    | 30                                                |                                                                           |                                                        | 3.350      | 3.382                   | OA           |                                          | 4,188                                | 09/06/2011 | 09/15/2021                                |
| 06406H                                                         | BY          | 4 | Bank of NY Mellon.....                  |       |             | 1                   | 124,916     | 3.550                                         | 127,893       | 125,000   | 124,933                         |                                                    | 7                                                 |                                                                           |                                                        | 3.550      | 3.558                   | OA           |                                          | 4,438                                | 09/16/2011 | 09/23/2021                                |
| 74913G                                                         | AX          | 3 | Qwest Corp.....                         |       |             | 2                   | 123,750     | 6.750                                         | 136,870       | 125,000   | 123,954                         |                                                    | 95                                                |                                                                           |                                                        | 6.750      | 6.886                   | OA           |                                          | 8,438                                | 09/27/2011 | 12/01/2021                                |
| 458140                                                         | AM          | 2 | Intel Corp.....                         |       |             | 1                   | 49,902      | 2.700                                         | 46,091        | 50,000    | 49,909                          |                                                    | 7                                                 |                                                                           |                                                        | 2.700      | 2.723                   | OA           |                                          | 2,247                                | 04/22/2013 | 12/15/2022                                |
| 458140                                                         | AM          | 2 | Intel Corp.....                         |       |             | 1                   | 14,363      | 2.700                                         | 13,827        | 15,000    | 14,397                          |                                                    | 34                                                |                                                                           |                                                        | 2.700      | 3.222                   | OA           |                                          |                                      | 06/13/2013 | 12/15/2022                                |
| 717081                                                         | DH          | 3 | Pfizer Inc.....                         |       |             | 1                   | 93,759      | 3.000                                         | 93,957        | 100,000   | 93,982                          |                                                    | 223                                               |                                                                           |                                                        | 3.000      | 3.767                   | OA           |                                          | 1,600                                | 08/27/2013 | 06/15/2023                                |
| 58933Y                                                         | AF          | 2 | Merk & Co.....                          |       |             | 1                   | 69,557      | 2.800                                         | 69,434        | 75,000    | 69,715                          |                                                    | 157                                               |                                                                           |                                                        | 2.800      | 3.700                   | OA           |                                          | 1,038                                | 09/20/2013 | 05/18/2023                                |
| 458140                                                         | AM          | 2 | Intel.....                              |       |             | 1                   | 32,578      | 2.700                                         | 32,263        | 35,000    | 32,653                          |                                                    | 75                                                |                                                                           |                                                        | 2.700      | 3.588                   | OA           |                                          |                                      | 09/27/2013 | 12/15/2022                                |
| 68389X                                                         | AS          | 4 | Oracle Corp.....                        |       |             | 1                   | 84,969      | 3.625                                         | 84,317        | 85,000    | 84,969                          |                                                    | 1                                                 |                                                                           |                                                        | 3.625      | 3.629                   | OA           |                                          |                                      | 09/30/2013 | 07/15/2023                                |
| 68389X                                                         | AS          | 4 | Oracle Corp.....                        |       |             | 1                   | 14,839      | 3.625                                         | 14,880        | 15,000    | 14,840                          |                                                    | 1                                                 |                                                                           |                                                        | 3.625      | 3.759                   | OA           |                                          |                                      | 12/06/2013 | 07/15/2023                                |
| 94707V                                                         | AA          | 8 | Weatherford Inter.....                  |       |             | 2                   | 103,459     | 5.130                                         | 107,426       | 100,000   | 103,459                         |                                                    | (435)                                             |                                                                           |                                                        | 5.130      | 5.130                   | OA           |                                          | 5,125                                | 09/21/2011 | 09/15/2020                                |
| 585055                                                         | AV          | 8 | Medtronic Inc.....                      |       |             | 1                   | 106,873     | 4.130                                         | 104,554       | 100,000   | 106,873                         |                                                    | (851)                                             |                                                                           |                                                        | 4.130      | 4.125                   | OA           |                                          | 4,125                                | 10/18/2011 | 03/15/2021                                |
| 00206R                                                         | AZ          | 5 | AT&T Inc.....                           |       |             | 1                   | 125,937     | 3.880                                         | 126,638       | 125,000   | 125,937                         |                                                    | (105)                                             |                                                                           |                                                        | 3.880      | 3.875                   | OA           |                                          | 4,844                                | 08/15/2011 | 08/15/2021                                |
| 36962G                                                         | 5J          | 9 | Genl Electric Cap.....                  |       |             | 1                   | 125,268     | 4.650                                         | 136,181       | 125,000   | 125,268                         |                                                    | (28)                                              |                                                                           |                                                        | 4.650      | 4.650                   | OA           |                                          | 2,906                                | 10/13/2011 | 10/17/2021                                |
| 670346                                                         | AL          | 9 | Nucor Corp.....                         |       |             | 1                   | 130,360     | 4.130                                         | 125,533       | 125,000   | 130,366                         |                                                    | (527)                                             |                                                                           |                                                        | 4.130      | 4.130                   | OA           |                                          | 5,156                                | 08/31/2011 | 09/15/2022                                |
| 172967                                                         | FT          | 3 | Citigroup.....                          |       |             | 1                   | 125,245     | 4.500                                         | 132,464       | 125,000   | 125,245                         |                                                    | (25)                                              |                                                                           |                                                        | 4.500      | 4.500                   | OA           |                                          | 5,625                                | 10/25/2011 | 01/14/2022                                |
| 69349L                                                         | AG          | 3 | PNC Bank NA NTS.....                    |       |             | 1                   | 75,258      | 2.700                                         | 67,985        | 75,000    | 75,258                          |                                                    | (26)                                              |                                                                           |                                                        | 2.700      | 2.700                   | OA           |                                          | 2,076                                | 10/22/2012 | 11/01/2022                                |
| 713448                                                         | CB          | 2 | Pepsico Inc.....                        |       |             | 1                   | 19,897      | 1.240                                         | 19,786        | 20,000    | 19,925                          |                                                    | 20                                                |                                                                           |                                                        | 1.240      | 1.357                   | OA           |                                          | 250                                  | 08/13/2012 | 08/13/2017                                |
| 05531F                                                         | AL          | 7 | BB&T Corp.....                          |       |             | 1                   | 19,964      | 1.570                                         | 19,821        | 20,000    | 19,974                          |                                                    | 7                                                 |                                                                           |                                                        | 1.570      | 1.638                   | OA           |                                          | 321                                  | 08/17/2012 | 08/15/2017                                |
| 58933Y                                                         | AC          | 9 | Merck & Co.....                         |       |             | 1                   | 19,959      | 1.110                                         | 19,440        | 20,000    | 19,970                          |                                                    | 8                                                 |                                                                           |                                                        | 1.110      | 1.140                   | OA           |                                          | 194                                  | 09/13/2012 | 01/31/2018                                |
| 428236                                                         | BW          | 2 | Hewlett Packard.....                    |       |             | 2                   | 19,829      | 2.590                                         | 20,321        | 20,000    | 19,820                          |                                                    | (7)                                               |                                                                           |                                                        | 2.590      | 2.590                   | OA           |                                          | 1,560                                | 09/12/2012 | 09/15/2017                                |

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  | F<br>o<br>r<br>e<br>i<br>g<br>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   | Stated<br>Contractual<br>Maturity<br>Date |
| 06406H CE 7             | Bank of NY Mellon.....      |  | ..... | ..                              | .....        | ....1                    | .....19,971 | .....1.300                                    | .....19,498   | .....20,000  | .....19,978                     | .....                                              | .....5                                            | .....                                                                     | .....                                                  | .....1.300 | .....1.328              | OA.....      | .....                                    | .....195                             | 10/25/2012 | 01/25/2018                                |
| 68389X AN 5             | Oracle Corp.....            |  | ..... | ..                              | .....        | ....1                    | .....19,965 | .....1.200                                    | .....19,681   | .....20,000  | .....19,975                     | .....                                              | .....7                                            | .....                                                                     | .....                                                  | .....1.200 | .....1.236              | OA.....      | .....                                    | .....233                             | 10/25/2012 | 10/15/2017                                |
| 369550 AV 0             | General Dynamics.....       |  | ..... | ..                              | .....        | ....1                    | .....19,875 | .....1.000                                    | .....19,378   | .....20,000  | .....19,904                     | .....                                              | .....24                                           | .....                                                                     | .....                                                  | .....1.000 | .....1.128              | OA.....      | .....                                    | .....205                             | 11/06/2012 | 11/15/2017                                |
| 92343V BF 0             | Verizon Communications..... |  | ..... | ..                              | .....        | ....2                    | .....19,958 | .....1.100                                    | .....19,458   | .....20,000  | .....19,967                     | .....                                              | .....8                                            | .....                                                                     | .....                                                  | .....1.100 | .....1.144              | OA.....      | .....                                    | .....216                             | 11/07/2012 | 11/01/2017                                |
| 25468P CV 6             | Walt Disney Co.....         |  | ..... | ..                              | .....        | ....1                    | .....19,858 | .....1.110                                    | .....19,708   | .....20,000  | .....19,890                     | .....                                              | .....28                                           | .....                                                                     | .....                                                  | .....1.110 | .....1.247              | OA.....      | .....                                    | .....221                             | 11/30/2012 | 12/01/2017                                |
| 458140 AL 4             | Intel Corp.....             |  | ..... | ..                              | .....        | ....1                    | .....19,979 | .....1.350                                    | .....19,767   | .....20,000  | .....19,983                     | .....                                              | .....4                                            | .....                                                                     | .....                                                  | .....1.350 | .....1.372              | OA.....      | .....                                    | .....273                             | 12/11/2012 | 12/15/2017                                |
| 166764 AA 8             | Chevron Corp.....           |  | ..... | ..                              | .....        | ....1                    | .....20,000 | .....1.100                                    | .....19,560   | .....20,000  | .....20,000                     | .....                                              | .....                                             | .....                                                                     | .....                                                  | .....1.100 | .....1.100              | OA.....      | .....                                    | .....221                             | 12/05/2012 | 12/05/2017                                |
| 00206R BM 3             | AT&T Inc.....               |  | ..... | ..                              | .....        | ....1                    | .....9,952  | .....1.400                                    | .....9,859    | .....10,000  | .....9,959                      | .....                                              | .....8                                            | .....                                                                     | .....                                                  | .....1.400 | .....1.508              | OA.....      | .....                                    | .....                                | 04/01/2013 | 12/01/2017                                |
| 36962G 6W 9             | General Electric.....       |  | ..... | ..                              | .....        | ....1                    | .....19,942 | .....1.625                                    | .....19,788   | .....20,000  | .....19,950                     | .....                                              | .....9                                            | .....                                                                     | .....                                                  | .....1.625 | .....1.686              | OA.....      | .....                                    | .....650                             | 04/02/2013 | 04/02/2018                                |
| 46625H JL 5             | JP Morgan Chase.....        |  | ..... | ..                              | .....        | ....1                    | .....74,555 | .....1.625                                    | .....73,440   | .....75,000  | .....74,612                     | .....                                              | .....58                                           | .....                                                                     | .....                                                  | .....1.625 | .....1.750              | OA.....      | .....                                    | .....                                | 05/20/2013 | 05/15/2018                                |
| 05531F AM 5             | BB&T Corp.....              |  | ..... | ..                              | .....        | ....1                    | .....54,892 | .....1.450                                    | .....53,552   | .....55,000  | .....54,907                     | .....                                              | .....15                                           | .....                                                                     | .....                                                  | .....1.450 | .....1.494              | OA.....      | .....                                    | .....512                             | 05/28/2013 | 01/12/2018                                |
| 717081 DG 5             | Pfizer Inc.....             |  | ..... | ..                              | .....        | ....1                    | .....74,957 | .....1.500                                    | .....73,864   | .....75,000  | .....74,961                     | .....                                              | .....5                                            | .....                                                                     | .....                                                  | .....1.500 | .....1.512              | OA.....      | .....                                    | .....600                             | 06/03/2013 | 06/15/2018                                |
| 06051G ET 2             | BK of America.....          |  | ..... | ..                              | .....        | ....1                    | .....54,433 | .....2.000                                    | .....54,903   | .....55,000  | .....54,502                     | .....                                              | .....69                                           | .....                                                                     | .....                                                  | .....2.000 | .....2.237              | OA.....      | .....                                    | .....550                             | 06/05/2013 | 01/18/2018                                |
| 585055 BA 3             | Medtronic.....              |  | ..... | ..                              | .....        | ....1                    | .....74,325 | .....1.375                                    | .....73,624   | .....75,000  | .....74,404                     | .....                                              | .....79                                           | .....                                                                     | .....                                                  | .....1.375 | .....1.570              | OA.....      | .....                                    | .....430                             | 06/10/2013 | 04/01/2018                                |
| 94974B FG 0             | Wells Fargo.....            |  | ..... | ..                              | .....        | ....1                    | .....54,316 | .....1.500                                    | .....54,645   | .....55,000  | .....54,400                     | .....                                              | .....84                                           | .....                                                                     | .....                                                  | .....1.500 | .....1.783              | OA.....      | .....                                    | .....458                             | 06/12/2013 | 01/16/2018                                |
| 166764 AE 0             | Chevron Corp.....           |  | ..... | ..                              | .....        | ....1                    | .....55,000 | .....1.718                                    | .....54,793   | .....55,000  | .....55,000                     | .....                                              | .....                                             | .....                                                                     | .....                                                  | .....1.718 | .....1.718              | OA.....      | .....                                    | .....472                             | 06/24/2013 | 06/24/2018                                |
| 25459H BH 7             | Direct TV.....              |  | ..... | ..                              | .....        | ....2                    | .....53,260 | .....1.750                                    | .....53,953   | .....55,000  | .....53,444                     | .....                                              | .....184                                          | .....                                                                     | .....                                                  | .....1.750 | .....2.495              | OA.....      | .....                                    | .....481                             | 07/09/2013 | 01/15/2018                                |
| 68389X AQ 8             | Oracle Corp.....            |  | ..... | ..                              | .....        | ....1                    | .....54,809 | .....2.375                                    | .....55,492   | .....55,000  | .....54,825                     | .....                                              | .....16                                           | .....                                                                     | .....                                                  | .....2.375 | .....2.443              | OA.....      | .....                                    | .....                                | 07/16/2013 | 01/15/2019                                |
| 36962G 6W 9             | General Electric.....       |  | ..... | ..                              | .....        | ....1                    | .....58,699 | .....1.625                                    | .....59,363   | .....60,000  | .....58,832                     | .....                                              | .....133                                          | .....                                                                     | .....                                                  | .....1.625 | .....2.111              | OA.....      | .....                                    | .....                                | 07/17/2013 | 04/02/2018                                |
| 00206R BM 3             | AT&T Inc.....               |  | ..... | ..                              | .....        | ....1                    | .....63,935 | .....1.400                                    | .....64,080   | .....65,000  | .....64,053                     | .....                                              | .....119                                          | .....                                                                     | .....                                                  | .....1.400 | .....1.793              | OA.....      | .....                                    | .....                                | 07/24/2013 | 12/01/2017                                |
| 172967 GS 4             | Citigroup.....              |  | ..... | ..                              | .....        | ....1                    | .....77,615 | .....1.750                                    | .....78,663   | .....80,000  | .....77,854                     | .....                                              | .....239                                          | .....                                                                     | .....                                                  | .....1.750 | .....2.416              | OA.....      | .....                                    | .....700                             | 07/26/2013 | 05/01/2018                                |
| 05531F AN 3             | BB&T Corp.....              |  | ..... | ..                              | .....        | ....1                    | .....24,959 | .....2.050                                    | .....24,751   | .....25,000  | .....24,962                     | .....                                              | .....3                                            | .....                                                                     | .....                                                  | .....2.050 | .....2.086              | OA.....      | .....                                    | .....256                             | 08/15/2013 | 06/19/2018                                |
| 084664 BY 6             | Berkshire Hathaway.....     |  | ..... | ..                              | .....        | ....1                    | .....79,856 | .....2.000                                    | .....80,048   | .....80,000  | .....79,868                     | .....                                              | .....12                                           | .....                                                                     | .....                                                  | .....2.000 | .....2.038              | OA.....      | .....                                    | .....                                | 08/15/2013 | 08/15/2018                                |
| 03027X AC 4             | American Tower Corp.....    |  | ..... | ..                              | .....        | ....2                    | .....24,978 | .....3.400                                    | .....25,451   | .....25,000  | .....24,979                     | .....                                              | .....2                                            | .....                                                                     | .....                                                  | .....3.400 | .....3.418              | OA.....      | .....                                    | .....                                | 08/19/2013 | 02/15/2019                                |
| 713448 CK 2             | Pepsico Inc.....            |  | ..... | ..                              | .....        | ....1                    | .....79,355 | .....2.250                                    | .....80,238   | .....80,000  | .....79,403                     | .....                                              | .....47                                           | .....                                                                     | .....                                                  | .....2.250 | .....2.411              | OA.....      | .....                                    | .....                                | 08/26/2013 | 01/07/2019                                |
| 46625H JL 5             | JP Morgan.....              |  | ..... | ..                              | .....        | ....1                    | .....23,968 | .....1.625                                    | .....24,480   | .....25,000  | .....24,037                     | .....                                              | .....70                                           | .....                                                                     | .....                                                  | .....1.625 | .....2.564              | OA.....      | .....                                    | .....813                             | 09/05/2013 | 05/15/2018                                |
| 14912L 5T 4             | Caterpillar Financial.....  |  | ..... | ..                              | .....        | ....1                    | .....79,962 | .....2.450                                    | .....81,110   | .....80,000  | .....79,965                     | .....                                              | .....2                                            | .....                                                                     | .....                                                  | .....2.450 | .....2.460              | OA.....      | .....                                    | .....                                | 09/06/2013 | 09/06/2018                                |
| 92343V BP 8             | Verizon.....                |  | ..... | ..                              | .....        | ....2                    | .....74,997 | .....3.650                                    | .....79,392   | .....75,000  | .....74,997                     | .....                                              | .....                                             | .....                                                                     | .....                                                  | .....3.650 | .....3.651              | OA.....      | .....                                    | .....                                | 09/18/2013 | 09/14/2018                                |
| 617446 7U 7             | Morgan Stanley.....         |  | ..... | ..                              | .....        | ....1                    | .....24,125 | .....2.125                                    | .....24,784   | .....25,000  | .....24,185                     | .....                                              | .....60                                           | .....                                                                     | .....                                                  | .....2.125 | .....2.944              | OA.....      | .....                                    | .....850                             | 09/20/2013 | 04/25/2018                                |
| 06051G ET 2             | Bk of America.....          |  | ..... | ..                              | .....        | ....1                    | .....24,383 | .....2.000                                    | .....24,956   | .....25,000  | .....24,429                     | .....                                              | .....46                                           | .....                                                                     | .....                                                  | .....2.000 | .....2.610              | OA.....      | .....                                    | .....                                | 09/23/2013 | 01/11/2018                                |
| 345397 WL 3             | Ford Motor Credit.....      |  | ..... | ..                              | .....        | ....2                    | .....24,991 | .....2.875                                    | .....25,590   | .....25,000  | .....24,991                     | .....                                              | .....                                             | .....                                                                     | .....                                                  | .....2.875 | .....2.883              | OA.....      | .....                                    | .....                                | 10/01/2013 | 10/01/2018                                |
| 931142 DJ 9             | Walmart.....                |  | ..... | ..                              | .....        | ....1                    | .....94,820 | .....1.950                                    | .....94,657   | .....95,000  | .....94,828                     | .....                                              | .....8                                            | .....                                                                     | .....                                                  | .....1.950 | .....1.988              | OA.....      | .....                                    | .....                                | 10/02/2013 | 12/15/2018                                |
| 36962G 6W 9             | General Electric.....       |  | ..... | ..                              | .....        | ....1                    | .....19,746 | .....1.625                                    | .....19,788   | .....20,000  | .....19,760                     | .....                                              | .....14                                           | .....                                                                     | .....                                                  | .....1.625 | .....1.921              | OA.....      | .....                                    | .....                                | 10/04/2013 | 04/02/2018                                |
| 00206R BM 3             | AT&T.....                   |  | ..... | ..                              | .....        | ....1                    | .....24,471 | .....1.400                                    | .....24,646   | .....25,000  | .....24,502                     | .....                                              | .....31                                           | .....                                                                     | .....                                                  | .....1.400 | .....1.934              | OA.....      | .....                                    | .....700                             | 10/11/2013 | 12/01/2017                                |
| 191216 BF 6             | Coca-Cola.....              |  | ..... | ..                              | .....        | ....1                    | .....99,857 | .....1.650                                    | .....98,686   | .....100,000 | .....99,862                     | .....                                              | .....5                                            | .....                                                                     | .....                                                  | .....1.650 | .....1.680              | OA.....      | .....                                    | .....                                | 11/01/2013 | 11/01/2018                                |
| 61166W AM 3             | Monsanto.....               |  | ..... | ..                              | .....        | ....1                    | .....99,861 | .....1.850                                    | .....98,683   | .....100,000 | .....99,865                     | .....                                              | .....4                                            | .....                                                                     | .....                                                  | .....1.850 | .....1.879              | OA.....      | .....                                    | .....                                | 11/07/2013 | 11/15/2018                                |
| 91159H HE 3             | US Bancorp Med.....         |  | ..... | ..                              | .....        | ....1                    | .....99,876 | .....1.950                                    | .....99,464   | .....100,000 | .....99,880                     | .....                                              | .....4                                            | .....                                                                     | .....                                                  | .....1.950 | .....1.976              | OA.....      | .....                                    | .....                                | 11/07/2013 | 11/15/2018                                |
| 61744Y AD 0             | Morgan Stanley .....        |  | ..... | ..                              | .....        | ....1                    | .....20,971 | .....5.300                                    | .....22,850   | .....20,000  | .....20,971                     | .....                                              | .....(220)                                        | .....                                                                     | .....                                                  | .....5.300 | .....5.300              | OA.....      | .....                                    | .....1,190                           | 08/17/2012 | 12/28/2012                                |
| 25459H BE 4             | Direct TV.....              |  | ..... | ..                              | .....        | ....2                    | .....20,278 | .....2.340                                    | .....20,361   | .....20,000  | .....20,278                     | .....                                              | .....(85)                                         | .....                                                                     | .....                                                  | .....2.340 | .....2.340              | OA.....      | .....                                    | .....480                             | 08/21/2012 | 03/15/2017                                |
| 172967 FW 6             | Citigroup.....              |  | ..... | ..                              | .....        | ....1                    | .....21,021 | .....4.050                                    | .....21,676   | .....20,000  | .....21,021                     | .....                                              | .....(326)                                        | .....                                                                     | .....                                                  | .....4.050 | .....4.050              | OA.....      | .....                                    | .....890                             | 08/27/2012 | 01/10/2017                                |
| 03523T BN 7             | Anheuser-Busch.....         |  | ..... | ..                              | .....        | ....1                    | .....20,121 | .....1.360                                    | .....19,958   | .....20,000  | .....20,121                     | .....                                              | .....(34)                                         | .....                                                                     | .....                                                  | .....1.360 | .....1.360              | OA.....      | .....                                    | .....274                             | 08/28/2012 | 07/15/2017                                |
| 345397 WD 1             | Ford Motor Credit.....      |  | ..... | ..                              | .....        | ....2                    | .....20,029 | .....2.950                                    | .....20,786   | .....20,000  | .....20,029                     | .....                                              | .....(8)                                          | .....                                                                     | .....                                                  | .....2.950 | .....2.950              | OA.....      | .....                                    | .....                                | 09/05/2012 | 06/12/2017                                |
| 14912L 5E 7             | Caterpillar Finl Svs.....   |  | ..... | ..                              | .....        | ....1                    | .....20,326 | .....1.630                                    | .....20,125   | .....20,000  | .....20,326                     | .....                                              | .....(95)                                         | .....                                                                     | .....                                                  | .....1.630 | .....1.630              | OA.....      | .....                                    | .....325                             | 10/02/2012 | 06/01/2017                                |

E10.1



**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              |                                    |              |                       |                                       |                                   |                     |                   |                                                 |
| 912833 KK 5                          | US Treasury Note (KY stat deposit) |              | 07/25/2013            | Farmer's Bank, Frankfort KY           |                                   | 50,862              | 52,000            |                                                 |
| 0599999.                             | Total - Bonds - U.S. Government    |              |                       |                                       |                                   | 50,862              | 52,000            | 0                                               |
| Bonds - Industrial and Miscellaneous |                                    |              |                       |                                       |                                   |                     |                   |                                                 |
| 02005Q 6D 0                          | CD Ally Bk Midvale Utah            |              | 08/23/2013            | Fifth Third Securities, Cincinnati OH |                                   | 200,000             | 200,000           |                                                 |
| 17284A 7M 4                          | CD City Bank salt Lake city Utah   |              | 03/20/2013            | Fifth Third Securities, Cincinnati OH |                                   | 150,000             | 150,000           |                                                 |
| 458140 AM 2                          | Intel Corp NTS                     |              | 04/22/2013            | UBS Financial Services, Cincinnati OH |                                   | 49,902              | 50,000            |                                                 |
| 00206R BM 3                          | AT&T Inc NTS                       |              | 04/01/2013            | UBS Financial Services, Cincinnati OH |                                   | 9,952               | 10,000            |                                                 |
| 36962G 6W 9                          | General Electric                   |              | 04/02/2013            | UBS Financial Services, Cincinnati OH |                                   | 19,942              | 20,000            |                                                 |
| 46625H JL 5                          | JP Morgan Chase & Co               |              | 05/20/2013            | UBS Financial Services, Cincinnati OH |                                   | 74,555              | 75,000            | 17                                              |
| 617446 7U 7                          | Morgan Stanley                     |              | 05/23/2013            | UBS Financial Services, Cincinnati OH |                                   | 55,069              | 55,000            | 91                                              |
| 345397 WD 1                          | Ford Motor Credit Co               |              | 05/28/2013            | UBS Financial Services, Cincinnati OH |                                   | 56,974              | 55,000            | 761                                             |
| 05531F AM 5                          | BB&T Corp Med                      |              | 05/28/2013            | UBS Financial Services, Cincinnati OH |                                   | 54,892              | 55,000            | 414                                             |
| 458140 AM 2                          | Intel Corp NTS                     |              | 06/13/2013            | UBS Financial Services, Cincinnati OH |                                   | 14,363              | 15,000            | 205                                             |
| 717081 DG 5                          | Pfizer Inc                         |              | 06/03/2013            | UBS Financial Services, Cincinnati OH |                                   | 74,957              | 75,000            |                                                 |
| 06051G ET 2                          | BK of America Corp                 |              | 06/05/2013            | UBS Financial Services, Cincinnati OH |                                   | 54,433              | 55,000            | 440                                             |
| 585055 BA 3                          | Medtronic Inc                      |              | 06/10/2013            | UBS Financial Services, Cincinnati OH |                                   | 74,325              | 75,000            | 212                                             |
| 94974B FG 0                          | Wells Fargo & Co                   |              | 06/12/2013            | UBS Financial Services, Cincinnati OH |                                   | 54,316              | 55,000            | 380                                             |
| 029912 BD 3                          | Amer Tower Corp                    |              | 06/14/2013            | UBS Financial Services, Cincinnati OH |                                   | 81,227              | 75,000            | 1,397                                           |
| 166764 AE 0                          | Chevron Corp                       |              | 06/24/2013            | UBS Financial Services, Cincinnati OH |                                   | 55,000              | 55,000            |                                                 |
| 25459H BH 7                          | Direct TV Holdings                 |              | 07/09/2013            | UBS Financial Services, Cincinnati OH |                                   | 53,260              | 55,000            | 465                                             |
| 68389X AQ 8                          | Oracle Corp                        |              | 07/16/2013            | UBS Financial Services, Cincinnati OH |                                   | 54,809              | 55,000            |                                                 |
| 36962G 6W 9                          | General Electric Cap               |              | 07/17/2013            | UBS Financial Services, Cincinnati OH |                                   | 58,699              | 60,000            | 284                                             |
| 00206R BM 3                          | AT&T Inc                           |              | 07/24/2013            | UBS Financial Services, Cincinnati OH |                                   | 63,935              | 65,000            | 134                                             |
| 172967 GS 4                          | Citigroup Inc                      |              | 07/26/2013            | UBS Financial Services, Cincinnati OH |                                   | 77,615              | 80,000            | 331                                             |
| 717081 DH 3                          | Pfizer Inc                         |              | 08/27/2013            | UBS Financial Services, Cincinnati OH |                                   | 93,759              | 100,000           | 700                                             |
| 06406H CL 1                          | BK of NY Mellon Corp               |              | 08/01/2013            | UBS Financial Services, Cincinnati OH |                                   | 80,193              | 80,000            |                                                 |
| 406216 BC 4                          | Halliburton Co                     |              | 08/05/2013            | UBS Financial Services, Cincinnati OH |                                   | 100,164             | 100,000           |                                                 |
| 05531F AN 3                          | BB&T Corp                          |              | 08/15/2013            | UBS Financial Services, Cincinnati OH |                                   | 24,959              | 25,000            | 80                                              |
| 084664 BY 6                          | Berkshire Hathaway Fin             |              | 08/15/2013            | UBS Financial Services, Cincinnati OH |                                   | 79,856              | 80,000            |                                                 |
| 03027X AC 4                          | American Tower Corp                |              | 08/19/2013            | UBS Financial Services, Cincinnati OH |                                   | 24,978              | 25,000            |                                                 |
| 713448 CK 2                          | Pepsico Inc                        |              | 08/26/2013            | UBS Financial Services, Cincinnati OH |                                   | 79,355              | 80,000            | 130                                             |
| 58933Y AF 2                          | Merck & Co                         |              | 09/20/2013            | UBS Financial Services, Cincinnati OH |                                   | 69,557              | 75,000            | 700                                             |
| 458140 AM 2                          | Intel Corp                         |              | 09/27/2013            | UBS Financial Services, Cincinnati OH |                                   | 32,578              | 35,000            | 268                                             |
| 68389X AS 4                          | Oracle Corp                        |              | 09/30/2013            | UBS Financial Services, Cincinnati OH |                                   | 84,969              | 85,000            | 633                                             |
| 428236 BW 2                          | Hewlett Packard Co                 |              | 09/03/2013            | UBS Financial Services, Cincinnati OH |                                   | 80,382              | 80,000            | 971                                             |
| 46625H JL 5                          | JP Morgan Chase & Co               |              | 09/05/2013            | UBS Financial Services, Cincinnati OH |                                   | 23,968              | 25,000            | 124                                             |
| 14912L 5T 4                          | Caterpillar Financial              |              | 09/03/2013            | UBS Financial Services, Cincinnati OH |                                   | 79,962              | 80,000            |                                                 |
| 92343V BP 8                          | Verizon Communications             |              | 09/18/2013            | UBS Financial Services, Cincinnati OH |                                   | 74,997              | 75,000            |                                                 |
| 617446 7U 7                          | Morgan Stanley                     |              | 09/20/2013            | UBS Financial Services, Cincinnati OH |                                   | 24,125              | 25,000            | 214                                             |
| 06051G ET 2                          | Bk of America Corp                 |              | 09/23/2013            | UBS Financial Services, Cincinnati OH |                                   | 24,383              | 25,000            | 100                                             |
| 68389X AQ 8                          | Oracle Corp                        |              | 09/27/2013            | UBS Financial Services, Cincinnati OH |                                   | 25,121              | 25,000            | 117                                             |
| 68389X AS 4                          | Oracle Corp                        |              | 12/04/2013            | UBS Financial Services, Cincinnati OH |                                   | 14,839              | 15,000            | 216                                             |
| 345397 WL 3                          | Ford Motor Credit                  |              | 10/01/2013            | UBS Financial Services, Cincinnati OH |                                   | 24,991              | 25,000            |                                                 |
| 931142 DJ 9                          | Walmart Stores Inc                 |              | 10/02/2013            | UBS Financial Services, Cincinnati OH |                                   | 94,820              | 95,000            |                                                 |
| 36962G 6W 9                          | General Electric                   |              | 10/04/2013            | UBS Financial Services, Cincinnati OH |                                   | 19,746              | 20,000            | 2                                               |

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 |
|------------------------------|---------------------------------------------------|--------------|-----------------------|--------------------------------------------|-----------------------------------|---------------------|-------------------|-------------------------------------------------|
| 00206R BM 3                  | AT&T Inc.....                                     | .....        | 10/11/2013            | UBS Financial Services, Cincinnati OH..... | .....                             | 24,471              | 25,000            | 126                                             |
| 191216 BF 6                  | Coca-Cola.....                                    | .....        | 11/01/2013            | UBS Financial Services, Cincinnati OH..... | .....                             | 99,857              | 100,000           |                                                 |
| 61166W AM 3                  | Monsanto Co.....                                  | .....        | 11/07/2013            | UBS Financial Services, Cincinnati OH..... | .....                             | 99,861              | 100,000           |                                                 |
| 91159H HE 3                  | US Bancorp Med.....                               | .....        | 11/07/2013            | UBS Financial Services, Cincinnati OH..... | .....                             | 99,876              | 100,000           |                                                 |
| 3899999.                     | Total - Bonds - Industrial and Miscellaneous..... |              |                       |                                            |                                   | 2,869,990           | 2,890,000         | 9,512                                           |
| 8399997.                     | Total - Bonds - Part 3.....                       |              |                       |                                            |                                   | 2,920,852           | 2,942,000         | 9,512                                           |
| 8399999.                     | Total - Bonds.....                                |              |                       |                                            |                                   | 2,920,852           | 2,942,000         | 9,512                                           |
| 9999999.                     | Total - Bonds, Preferred and Common Stocks.....   |              |                       |                                            |                                   | 2,920,852           | XXX               | 9,512                                           |

SCHEDULE D - PART 4

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

| 1                                    | 2                                                 |   | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 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                                       |   |                                      | 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              |                                                   |   |                                      |                  |                   |                                 |               |              |                |                                                      |                                                    |                                                   |                                                                           |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                                           |
| 912833                               | KA                                                | 7 |                                      | 05/05/2013.      | MATURED.....      |                                 |               | .....52,000  | .....52,000    | .....50,430                                          | .....52,207                                        |                                                   | .....(207)                                                                | .....(207)                                    |                                                        | .....52,000                                                   |                                                         |                                              | .....0                                    |                                                                       | 05/05/2013.                               |
| 0599999                              | Total - Bonds - U.S. Government.....              |   |                                      |                  |                   |                                 |               | .....52,000  | .....52,000    | .....50,430                                          | .....52,207                                        | .....0                                            | .....(207)                                                                | .....0                                        | .....(207)                                             | .....52,000                                                   | .....0                                                  | .....0                                       | .....0                                    | .....0                                                                | .....XXX.....                             |
| Bonds - Industrial and Miscellaneous |                                                   |   |                                      |                  |                   |                                 |               |              |                |                                                      |                                                    |                                                   |                                                                           |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                                           |
| 31931T                               | CE                                                | 3 |                                      | 07/29/2013.      | MATURED.....      |                                 |               | .....200,000 | .....200,000   | .....200,000                                         | .....200,000                                       |                                                   |                                                                           | .....0                                        |                                                        | .....200,000                                                  |                                                         |                                              | .....0                                    | .....1,050                                                            | 07/29/2013.                               |
| 02005Q                               | DE                                                | 0 |                                      | 01/23/2013.      | REDEEMED.....     |                                 |               | .....100,000 | .....100,000   | .....100,000                                         | .....100,000                                       |                                                   |                                                                           | .....0                                        |                                                        | .....100,000                                                  |                                                         |                                              | .....0                                    | .....431                                                              | 01/22/2013.                               |
| 36962G                               | 5N                                                | 0 |                                      | 03/28/2013.      | SOLD.....         |                                 |               | .....21,129  | .....20,000    | .....21,008                                          | .....21,073                                        | .....44                                           |                                                                           | .....44                                       | .....21,029                                            |                                                               | .....121                                                | .....121                                     | .....290                                  | 01/09/2017.                                                           |                                           |
| 21079V                               | AA                                                | 1 |                                      | 02/28/2013.      | SOLD.....         |                                 |               | .....3,894   | .....3,894     | .....3,894                                           | .....3,894                                         |                                                   |                                                                           | .....0                                        | .....3,894                                             | .....3,894                                                    |                                                         |                                              | .....0                                    | 01/21/2021.                                                           |                                           |
| 46625H                               | JA                                                | 9 |                                      | 05/20/2013.      | SOLD.....         |                                 |               | .....21,209  | .....20,000    | .....20,838                                          | .....20,940                                        | .....(102)                                        |                                                                           | .....(102)                                    | .....20,838                                            |                                                               | .....371                                                | .....371                                     | .....315                                  | 07/05/2016.                                                           |                                           |
| 24736W                               | AA                                                | 8 |                                      | 04/15/2013.      | SOLD.....         |                                 |               | .....7,686   | .....7,686     | .....7,686                                           | .....7,686                                         |                                                   |                                                                           | .....0                                        | .....7,686                                             | .....7,686                                                    |                                                         |                                              | .....0                                    |                                                                       |                                           |
| 693476                               | BM                                                | 4 |                                      | 08/14/2013.      | SOLD.....         |                                 |               | .....20,811  | .....20,000    | .....21,101                                          | .....20,998                                        | .....(168)                                        |                                                                           | .....(168)                                    | .....20,831                                            |                                                               | .....(20)                                               | .....(20)                                    | .....270                                  | 09/19/2016.                                                           |                                           |
| 502413                               | BA                                                | 4 |                                      | 08/21/2013.      | SOLD.....         |                                 |               | .....130,300 | .....125,000   | .....132,291                                         | .....131,443                                       | .....(444)                                        |                                                                           | .....(444)                                    | .....130,999                                           |                                                               | .....(699)                                              | .....(699)                                   | .....6,188                                | 02/15/2021.                                                           |                                           |
| 92343V                               | BC                                                | 7 |                                      | 09/24/2013.      | SOLD.....         |                                 |               | .....122,601 | .....125,000   | .....124,010                                         | .....124,109                                       | .....65                                           |                                                                           | .....65                                       | .....124,175                                           |                                                               | .....(1,574)                                            | .....(1,574)                                 | .....2,188                                | 11/01/2021.                                                           |                                           |
| 21079V                               | AA                                                | 1 |                                      | 07/12/2013.      | SOLD.....         |                                 |               | .....3,887   | .....3,887     | .....3,887                                           | .....3,887                                         |                                                   |                                                                           | .....0                                        | .....3,887                                             | .....3,887                                                    |                                                         |                                              | .....0                                    | 01/12/2021.                                                           |                                           |
| 24736W                               | AA                                                | 8 |                                      | 10/15/2013.      | SOLD.....         |                                 |               | .....5,124   | .....5,124     | .....5,124                                           | .....5,124                                         |                                                   |                                                                           | .....0                                        | .....5,124                                             | .....5,124                                                    |                                                         |                                              | .....0                                    |                                                                       |                                           |
|                                      |                                                   |   |                                      |                  |                   |                                 |               |              |                |                                                      |                                                    |                                                   |                                                                           | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                                           |
|                                      |                                                   |   |                                      |                  |                   |                                 |               |              |                |                                                      |                                                    |                                                   |                                                                           | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                                           |
|                                      |                                                   |   |                                      |                  |                   |                                 |               |              |                |                                                      |                                                    |                                                   |                                                                           | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                                           |
| 3899999                              | Total - Bonds - Industrial and Miscellaneous..... |   |                                      |                  |                   |                                 |               | .....636,641 | .....630,591   | .....639,839                                         | .....639,154                                       | .....0                                            | .....(605)                                                                | .....0                                        | .....(605)                                             | .....638,463                                                  | .....0                                                  | .....(1,801)                                 | .....(1,801)                              | .....10,731                                                           | .....XXX.....                             |
| 8399997                              | Total - Bonds - Part 4.....                       |   |                                      |                  |                   |                                 |               | .....688,641 | .....682,591   | .....690,269                                         | .....691,361                                       | .....0                                            | .....(812)                                                                | .....0                                        | .....(812)                                             | .....690,463                                                  | .....0                                                  | .....(1,801)                                 | .....(1,801)                              | .....10,731                                                           | .....XXX.....                             |
| 8399999                              | Total - Bonds.....                                |   |                                      |                  |                   |                                 |               | .....688,641 | .....682,591   | .....690,269                                         | .....691,361                                       | .....0                                            | .....(812)                                                                | .....0                                        | .....(812)                                             | .....690,463                                                  | .....0                                                  | .....(1,801)                                 | .....(1,801)                              | .....10,731                                                           | .....XXX.....                             |
| 9999999                              | Total - Bonds, Preferred and Common Stocks.....   |   |                                      |                  |                   |                                 |               | .....688,641 | .....XXX.....  | .....690,269                                         | .....691,361                                       | .....0                                            | .....(812)                                                                | .....0                                        | .....(812)                                             | .....690,463                                                  | .....0                                                  | .....(1,801)                                 | .....(1,801)                              | .....10,731                                                           | .....XXX.....                             |

**Sch. D-Pt. 5**  
**NONE**

**Sch. D-Pt. 6-Sn. 1**  
**NONE**

**Sch. D-Pt. 6-Sn. 2**  
**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 |
| Class One Money Market Mutual Funds                       |                   |       |                                 |                  |                                             |                  |                                        |                                                    |                                                   |                                                                           |                                                        |               |                |                                                                                             |                                        |            |                      |              |                                      |                                 |
| 31678S 88 0                                               | Money Market..... |       |                                 | 08/02/2004.      | Fifth Third Securities, Cincinnati, OH..... | ....XXX....      | .....17,967                            | .....                                              | .....                                             | .....                                                                     | .....                                                  | .....17,967   | .....17,967    | .....                                                                                       | .....                                  | ....0.020  | .....                | MON..        | .....                                | .....                           |
| 8999999. Total - Class One Money Market Mutual Funds..... |                   |       |                                 |                  |                                             |                  | .....17,967                            | .....0                                             | .....0                                            | .....0                                                                    | .....0                                                 | .....XXX..... | .....17,967    | .....0                                                                                      | .....0                                 | ..XXX..... | ..XXX.....           | ..XXX..      | .....0                               | .....0                          |
| 9199999. Total - Short-Term Investments.....              |                   |       |                                 |                  |                                             |                  | .....17,967                            | .....0                                             | .....0                                            | .....0                                                                    | .....0                                                 | .....XXX..... | .....17,967    | .....0                                                                                      | .....0                                 | ..XXX..... | ..XXX.....           | ..XXX..      | .....0                               | .....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. D-Sn. 1**  
**NONE**

**Sch. DB-Pt. D-Sn. 2**  
**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                                                                                                                             |        |                  |                                         |                                                        |                |       |
| Fifth Third Bank Cincinnati OH.....                                                                                                           | .....  | .....            | .....4,547,650                          | .....5,058,950                                         | .....5,417,867 | XXX   |
| UBS Financial Services.....                                                                                                                   | .....  | .....            | .....1,230,702                          | .....935,252                                           | .....931,632   | XXX   |
| 0199998. Deposits in.....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories..... | .XXX.. | .....XXX.....    | .....177,791                            | .....177,665                                           | .....191,151   | XXX.. |
| 0199999. Total - Open Depositories.....                                                                                                       | .XXX.. | .....XXX.....    | .....5,956,143                          | .....6,171,867                                         | .....6,540,650 | XXX.. |
| 0399999. Total Cash on Deposit.....                                                                                                           | .XXX.. | .....XXX.....    | .....5,956,143                          | .....6,171,867                                         | .....6,540,650 | XXX.. |
| 0599999. Total Cash.....                                                                                                                      | .XXX.. | .....XXX.....    | .....5,956,143                          | .....6,171,867                                         | .....6,540,650 | XXX.. |

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

|                  |                |               |                |                   |                |                   |                |
|------------------|----------------|---------------|----------------|-------------------|----------------|-------------------|----------------|
| 1. January.....  | .....8,476,304 | 4. April..... | .....7,057,440 | 7. July.....      | .....6,105,827 | 10. October.....  | .....5,956,143 |
| 2. February..... | .....7,588,097 | 5. May.....   | .....7,369,061 | 8. August.....    | .....5,647,254 | 11. November..... | .....6,171,867 |
| 3. March.....    | .....7,901,532 | 6. June.....  | .....6,807,713 | 9. September..... | .....4,989,969 | 12. December..... | .....6,540,650 |

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                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 9. District of Columbia.....DC                                              |           |                    |                                    |                                                  |                    |                                      |                    |
| 10. Florida.....FL                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 11. Georgia.....GA                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 12. Hawaii.....HI                                                           |           |                    |                                    |                                                  |                    |                                      |                    |
| 13. Idaho.....ID                                                            |           |                    |                                    |                                                  |                    |                                      |                    |
| 14. Illinois.....IL                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 15. Indiana.....IN                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 16. Iowa.....IA                                                             |           |                    |                                    |                                                  |                    |                                      |                    |
| 17. Kansas.....KS                                                           |           |                    |                                    |                                                  |                    |                                      |                    |
| 18. Kentucky.....KY                                                         | B...      |                    | US Treasury Note (KY Stat Deposit) | 51,001                                           | 50,899             |                                      |                    |
| 19. Louisiana.....LA                                                        |           |                    |                                    |                                                  |                    |                                      |                    |
| 20. Maine.....ME                                                            |           |                    |                                    |                                                  |                    |                                      |                    |
| 21. Maryland.....MD                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 22. Massachusetts.....MA                                                    |           |                    |                                    |                                                  |                    |                                      |                    |
| 23. Michigan.....MI                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 24. Minnesota.....MN                                                        |           |                    |                                    |                                                  |                    |                                      |                    |
| 25. Mississippi.....MS                                                      |           |                    |                                    |                                                  |                    |                                      |                    |
| 26. Missouri.....MO                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 27. Montana.....MT                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 28. Nebraska.....NE                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 29. Nevada.....NV                                                           |           |                    |                                    |                                                  |                    |                                      |                    |
| 30. New Hampshire.....NH                                                    |           |                    |                                    |                                                  |                    |                                      |                    |
| 31. New Jersey.....NJ                                                       |           |                    |                                    |                                                  |                    |                                      |                    |
| 32. New Mexico.....NM                                                       |           |                    |                                    |                                                  |                    |                                      |                    |
| 33. New York.....NY                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 34. North Carolina.....NC                                                   |           |                    |                                    |                                                  |                    |                                      |                    |
| 35. North Dakota.....ND                                                     |           |                    |                                    |                                                  |                    |                                      |                    |
| 36. Ohio.....OH                                                             | B...      |                    | US Treasury Note(OH Stat deposit)  | 176,642                                          | 179,122            |                                      |                    |
| 37. Oklahoma.....OK                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 38. Oregon.....OR                                                           |           |                    |                                    |                                                  |                    |                                      |                    |
| 39. Pennsylvania.....PA                                                     |           |                    |                                    |                                                  |                    |                                      |                    |
| 40. Rhode Island.....RI                                                     |           |                    |                                    |                                                  |                    |                                      |                    |
| 41. South Carolina.....SC                                                   |           |                    |                                    |                                                  |                    |                                      |                    |
| 42. South Dakota.....SD                                                     |           |                    |                                    |                                                  |                    |                                      |                    |
| 43. Tennessee.....TN                                                        |           |                    |                                    |                                                  |                    |                                      |                    |
| 44. Texas.....TX                                                            |           |                    |                                    |                                                  |                    |                                      |                    |
| 45. Utah.....UT                                                             |           |                    |                                    |                                                  |                    |                                      |                    |
| 46. Vermont.....VT                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 47. Virginia.....VA                                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 48. Washington.....WA                                                       |           |                    |                                    |                                                  |                    |                                      |                    |
| 49. West Virginia.....WV                                                    |           |                    |                                    |                                                  |                    |                                      |                    |
| 50. Wisconsin.....WI                                                        |           |                    |                                    |                                                  |                    |                                      |                    |
| 51. Wyoming.....WY                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 52. American Samoa.....AS                                                   |           |                    |                                    |                                                  |                    |                                      |                    |
| 53. Guam.....GU                                                             |           |                    |                                    |                                                  |                    |                                      |                    |
| 54. Puerto Rico.....PR                                                      |           |                    |                                    |                                                  |                    |                                      |                    |
| 55. US Virgin Islands.....VI                                                |           |                    |                                    |                                                  |                    |                                      |                    |
| 56. Northern Mariana Islands.....MP                                         |           |                    |                                    |                                                  |                    |                                      |                    |
| 57. Canada.....CAN                                                          |           |                    |                                    |                                                  |                    |                                      |                    |
| 58. Aggregate Alien and Other.....OT                                        | ...XXX... |                    | ...XXX.....                        | ...0                                             | ...0               | ...0                                 | ...0               |
| 59. Total.....                                                              | ...XXX... |                    | ...XXX.....                        | ...227,643                                       | ...230,021         | ...0                                 | ...0               |
| 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               |

**2013 ALPHABETICAL INDEX**  
**HEALTH ANNUAL STATEMENT BLANK**

|                                                                  |      |                                                                                              |      |
|------------------------------------------------------------------|------|----------------------------------------------------------------------------------------------|------|
| Analysis of Operations By Lines of Business                      | 7    | Schedule D – Part 6 – Section 2                                                              | E16  |
| Assets                                                           | 2    | Schedule D – Summary By Country                                                              | SI04 |
| Cash Flow                                                        | 6    | Schedule D – Verification Between Years                                                      | SI03 |
| Exhibit 1 – Enrollment By Product Type for Health Business Only  | 17   | Schedule DA – Part 1                                                                         | E17  |
| Exhibit 2 – Accident and Health Premiums Due and Unpaid          | 18   | Schedule DA – Verification Between Years                                                     | SI10 |
| Exhibit 3 – Health Care Receivables                              | 19   | Schedule DB – Part A – Section 1                                                             | E18  |
| Exhibit 3A – Health Care Receivables Collected and Accrued       | 20   | Schedule DB – Part A – Section 2                                                             | E19  |
| Exhibit 4 – Claims Unpaid and Incentive Pool, Withhold and Bonus | 21   | Schedule DB – Part A – Verification Between Years                                            | SI11 |
| Exhibit 5 – Amounts Due From Parent, Subsidiaries and Affiliates | 22   | Schedule DB – Part B – Section 1                                                             | E20  |
| Exhibit 6 – Amounts Due To Parent, Subsidiaries and Affiliates   | 23   | Schedule DB – Part B – Section 2                                                             | E21  |
| Exhibit 7 – Part 1 – Summary of Transactions With Providers      | 24   | Schedule DB – Part B – Verification Between Years                                            | SI11 |
| Exhibit 7 – Part 2 – Summary of Transactions With Intermediaries | 24   | Schedule DB – Part C – Section 1                                                             | SI12 |
| Exhibit 8 – Furniture, Equipment and Supplies Owned              | 25   | Schedule DB – Part C – Section 2                                                             | SI13 |
| Exhibit of Capital Gains (Losses)                                | 15   | Schedule DB – Part D – Section 1                                                             | E22  |
| Exhibit of Net Investment Income                                 | 15   | Schedule DB – Part D – Section 2                                                             | E23  |
| Exhibit of Nonadmitted Assets                                    | 16   | Schedule DB – Verification                                                                   | SI14 |
| Exhibit of Premiums, Enrollment and Utilization (State Page)     | 30   | Schedule DL – Part 1                                                                         | E24  |
| Five-Year Historical Data                                        | 29   | Schedule DL – Part 2                                                                         | E25  |
| General Interrogatories                                          | 27   | Schedule E – Part 1 – Cash                                                                   | E26  |
| Jurat Page                                                       | 1    | Schedule E – Part 2 – Cash Equivalents                                                       | E27  |
| Liabilities, Capital and Surplus                                 | 3    | Schedule E – Part 3 – Special Deposits                                                       | E28  |
| Notes To Financial Statements                                    | 26   | Schedule E – Verification Between Years                                                      | SI15 |
| Overflow Page For Write-ins                                      | 44   | Schedule S – Part 1 – Section 2                                                              | 31   |
| Schedule A – Part 1                                              | E01  | Schedule S – Part 2                                                                          | 32   |
| Schedule A – Part 2                                              | E02  | Schedule S – Part 3 – Section 2                                                              | 33   |
| Schedule A – Part 3                                              | E03  | Schedule S – Part 4                                                                          | 34   |
| Schedule A – Verification Between Years                          | SI02 | Schedule S – Part 5                                                                          | 35   |
| Schedule B – Part 1                                              | E04  | Schedule S – Part 6                                                                          | 36   |
| Schedule B – Part 2                                              | E05  | Schedule S – Part 7                                                                          | 37   |
| Schedule B – Part 3                                              | E06  | Schedule T – Part 2 – Interstate Compact                                                     | 38   |
| Schedule B – Verification Between Years                          | SI02 | Schedule T – Premiums and Other Considerations                                               | 39   |
| Schedule BA – Part 1                                             | E07  | Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group | 40   |
| Schedule BA – Part 2                                             | E08  | Schedule Y – Part 1A – Detail of Insurance Holding Company System                            | 41   |
| Schedule BA – Part 3                                             | E09  | Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates                  | 42   |
| Schedule BA – Verification Between Years                         | SI03 | Statement of Revenue and Expenses                                                            | 4    |
| Schedule D – Part 1                                              | E10  | Summary Investment Schedule                                                                  | SI01 |
| Schedule D – Part 1A – Section 1                                 | SI05 | Supplemental Exhibits and Schedules Interrogatories                                          | 43   |
| Schedule D – Part 1A – Section 2                                 | SI08 | Underwriting and Investment Exhibit – Part 1                                                 | 8    |
| Schedule D – Part 2 – Section 1                                  | E11  | Underwriting and Investment Exhibit – Part 2                                                 | 9    |
| Schedule D – Part 2 – Section 2                                  | E12  | Underwriting and Investment Exhibit – Part 2A                                                | 10   |
| Schedule D – Part 3                                              | E13  | Underwriting and Investment Exhibit – Part 2B                                                | 11   |
| Schedule D – Part 4                                              | E14  | Underwriting and Investment Exhibit – Part 2C                                                | 12   |
| Schedule D – Part 5                                              | E15  | Underwriting and Investment Exhibit – Part 2D                                                | 13   |
| Schedule D – Part 6 – Section 1                                  | E16  | Underwriting and Investment Exhibit – Part 3                                                 | 14   |