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# ANNUAL STATEMENT

**For the Year Ended December 31, 2015**

of the Condition and Affairs of the

# COLONY SPECIALTY INSURANCE COMPANY

NAIC Group Code.....457, 457 (Current Period) (Prior Period) NAIC Company Code..... 36927 Employer's ID Number..... 34-1266871

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... December 20, 1978 Commenced Business..... April 16, 1979

Statutory Home Office 52 East Gay Street….. Columbus ..... OH ..... US ..... 43215
*(Street and Number) (City or Town, State, Country and Zip Code)*

Main Administrative Office 8720 Stony Point Pkwy, Suite 400….. Richmond ..... VA ..... US..... 23235 804-560-2000
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Mail Address P.O. Box 469012….. San Antonio ..... TX ..... US ..... 78246
*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*

Primary Location of Books and Records 8720 Stony Point Pkwy, Suite 400….. Richmond ..... VA ..... US ..... 23235 804-560-2000
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Internet Web Site Address www.colonyspecialty.com

Statutory Statement Contact Janice Elaine Board 210-321-8411
*(Name) (Area Code) (Telephone Number) (Extension)*
jzwinggi@argogroupus.com 804-560-4820
*(E-Mail Address) (Fax Number)*

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Arthur Glenn Davis | President | 2. Janice Elaine Board | Treasurer |
| 3. Craig Stephen Comeaux | Secretary | 4. | |

## OTHER

| | | | |
|---|---|---|---|
| Marlo Mercer Edwards | Senior Vice President | Mark Gerard Wade # | Senior Vice President |
| Kevin James Rehnberg | Senior Vice President | Laurie Elizabeth Banez | Vice President |
| Donna Marie Biondich | Vice President | Lynn Kelly Geurin | Vice President |
| Daniel Gerard Platt | Vice President | Mary Moczygemba Stulting | Vice President |
| Barbara Lou Sutherland | Vice President | | |

## DIRECTORS OR TRUSTEES

Craig Stephen Comeaux Arthur Glenn Davis Barbara Lou Sutherland

State of........
County of.....

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) | (Signature) | (Signature) |
| Arthur Glenn Davis | Janice Elaine Board | Craig Stephen Comeaux |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| President | Treasurer | Secretary |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 19 day of February 2016

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

my commission expires

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
|---|---|---|---|---|---|---|
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 15,977,267 | 27.6 | 15,977,267 | | 15,977,267 | 27.6 |
| 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 | 150,000 | 0.3 | 150,000 | | 150,000 | 0.3 |
| 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 | 1,917,477 | 3.3 | 1,917,477 | | 1,917,477 | 3.3 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 1,002,826 | 1.7 | 1,002,826 | | 1,002,826 | 1.7 |
| 1.43 Revenue and assessment obligations | 3,039,571 | 5.2 | 3,039,571 | | 3,039,571 | 5.2 |
| 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 | 871,707 | 1.5 | 871,707 | | 871,707 | 1.5 |
| 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 | 3,618,257 | 6.2 | 3,618,257 | | 3,618,257 | 6.2 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 10,887,090 | 18.8 | 10,887,090 | | 10,887,090 | 18.8 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 2,998,121 | 5.2 | 2,998,121 | | 2,998,121 | 5.2 |
| 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 | 10,387,638 | 17.9 | 10,387,638 | | 10,387,638 | 17.9 |
| 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 | 7,067,384 | 12.2 | 7,067,384 | | 7,067,384 | 12.2 |
| 11. Other invested assets | | 0.0 | | | 0 | 0.0 |
| 12. Total invested assets | 57,917,338 | 100.0 | 57,917,339 | 0 | 57,917,339 | 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

NONE

| | | | |
|---|---|---|---|
| 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 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 54,883,989 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 18,230,576 |
| 3. | Accrual of discount | | 53,245 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | 30,186 | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | (884,474) | |
| | 4.4 Part 4, Column 11 | (964,853) | (1,819,141) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 1,085,724 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 20,987,019 |
| 7. | Deduct amortization of premium | | 301,046 |
| 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 | 296,374 | |
| | 9.4 Part 4, Column 13 | | 296,374 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 50,849,954 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 50,849,954 |

# 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 |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 15,977,269 | 15,857,721 | 15,989,500 | 16,060,000 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 15,977,269 | 15,857,721 | 15,989,500 | 16,060,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 1,917,477 | 1,921,050 | 2,061,250 | 1,655,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 1,002,826 | 1,011,940 | 1,086,030 | 1,000,000 |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 4,061,277 | 4,246,539 | 4,260,856 | 3,739,064 |
| Industrial and Miscellaneous and Hybrid | 8. United States | 14,728,103 | 14,886,507 | 15,025,338 | 14,566,827 |
| Securities (Unaffiliated) | 9. Canada | 84,367 | 83,804 | 84,364 | 85,000 |
| | 10. Other Countries | 2,690,997 | 2,684,511 | 2,689,825 | 2,700,000 |
| | 11. Totals | 17,503,467 | 17,654,822 | 17,799,527 | 17,351,827 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 40,462,316 | 40,692,072 | 41,197,163 | 39,805,891 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | 9,303,620 | 9,303,620 | 8,376,687 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | 1,084,018 | 1,084,018 | 917,279 | |
| | 23. Totals | 10,387,638 | 10,387,638 | 9,293,966 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 10,387,638 | 10,387,638 | 9,293,966 | |
| | **26. Total Stocks** | 10,387,638 | 10,387,638 | 9,293,966 | |
| | **27. Total Bonds and Stocks** | 50,849,954 | 51,079,710 | 50,491,129 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.7 | 8<br>Total from Column 6 Prior Year | 9<br>% from Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **1. U.S. Governments** | | | | | | | | | | | |
| 1.1 NAIC 1 | 2,526,424 | 7,808,947 | 5,641,896 | | | 15,977,267 | 34.6 | 15,876,546 | 40.7 | 15,977,267 | |
| 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 | 2,526,424 | 7,808,947 | 5,641,896 | 0 | 0 | 15,977,267 | 34.6 | 15,876,546 | 40.7 | 15,977,267 | 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 | | 1,045,300 | 872,177 | | | 1,917,477 | 4.2 | 1,970,721 | 5.0 | 1,917,477 | |
| 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 | 1,045,300 | 872,177 | 0 | 0 | 1,917,477 | 4.2 | 1,970,721 | 5.0 | 1,917,477 | 0 |
| **4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 4.1 NAIC 1 | 1,002,826 | | | | | 1,002,826 | 2.2 | 1,013,965 | 2.6 | 1,002,826 | |
| 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 | 1,002,826 | 0 | 0 | 0 | 0 | 1,002,826 | 2.2 | 1,013,965 | 2.6 | 1,002,826 | 0 |
| **5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | |
| 5.1 NAIC 1 | 155,724 | 1,649,902 | 2,149,214 | 103,817 | 2,621 | 4,061,278 | 8.8 | 4,582,239 | 11.7 | 4,061,278 | |
| 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 | 155,724 | 1,649,902 | 2,149,214 | 103,817 | 2,621 | 4,061,278 | 8.8 | 4,582,239 | 11.7 | 4,061,278 | 0 |

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

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

| NAIC Designation | 1<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 | 9,474,541 | 5,452,352 | 1,010,125 | | | 15,937,018 | 34.6 | 11,277,217 | 28.9 | 14,399,899 | 1,537,119 |
| 6.2 NAIC 2 | 41,597 | 3,776,115 | 3,009,414 | 388,692 | | 7,215,818 | 15.6 | 3,677,122 | 9.4 | 6,662,482 | 553,335 |
| 6.3 NAIC 3 | | | | | | 0 | 0.0 | 210,706 | 0.5 | | |
| 6.4 NAIC 4 | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5 | | | | | | 0 | 0.0 | 444,456 | 1.1 | | |
| 6.6 NAIC 6 | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals | 9,516,138 | 9,228,467 | 4,019,539 | 388,692 | 0 | 23,152,836 | 50.2 | 15,609,501 | 40.0 | 21,062,381 | 2,090,454 |
| 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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.7 | 8<br>Total from Column 6 Prior Year | 9<br>% from Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **9. Total Bonds Current Year** | | | | | | | | | | | |
| 9.1 NAIC 1 | (d) 13,159,515 | 15,956,501 | 9,673,412 | 103,817 | 2,621 | 38,895,866 | 84.4 | XXX | XXX | 37,358,747 | 1,537,119 |
| 9.2 NAIC 2 | (d) 41,597 | 3,776,115 | 3,009,414 | 388,692 | 0 | 7,215,818 | 15.6 | XXX | XXX | 6,662,482 | 553,335 |
| 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 | 13,201,112 | 19,732,616 | 12,682,826 | 492,509 | 2,621 | (b) 46,111,684 | 100.0 | XXX | XXX | 44,021,229 | 2,090,454 |
| 9.8 Line 9.7 as a % of Col. 6 | 28.6 | 42.8 | 27.5 | 1.1 | 0.0 | 100.0 | XXX | XXX | XXX | 95.5 | 4.5 |
| **10. Total Bonds Prior Year** | | | | | | | | | | | |
| 10.1 NAIC 1 | 5,553,161 | 24,307,733 | 4,729,889 | 126,162 | 3,744 | XXX | XXX | 34,720,689 | 88.9 | 34,657,079 | 63,611 |
| 10.2 NAIC 2 | | 3,202,179 | 474,943 | | | XXX | XXX | 3,677,122 | 9.4 | 3,162,503 | 514,619 |
| 10.3 NAIC 3 | | 210,706 | | | | XXX | XXX | 210,706 | 0.5 | 210,706 | |
| 10.4 NAIC 4 | | | | | | XXX | XXX | 0 | 0.0 | | |
| 10.5 NAIC 5 | 31,058 | 87,643 | 325,755 | | | XXX | XXX | (c) 444,456 | 1.1 | 444,456 | |
| 10.6 NAIC 6 | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 10.7 Totals | 5,584,219 | 27,808,261 | 5,530,587 | 126,162 | 3,744 | XXX | XXX | (b) 39,052,973 | 100.0 | 38,474,744 | 578,230 |
| 10.8 Line 10.7 as a % of Col. 8 | 14.3 | 71.2 | 14.2 | 0.3 | 0.0 | XXX | XXX | 100.0 | XXX | 98.5 | 1.5 |
| **11. Total Publicly Traded Bonds** | | | | | | | | | | | |
| 11.1 NAIC 1 | 13,148,197 | 14,811,990 | 9,292,122 | 103,817 | 2,621 | 37,358,747 | 81.0 | 34,657,079 | 88.7 | 37,358,747 | XXX |
| 11.2 NAIC 2 | 41,597 | 3,641,130 | 2,591,063 | 388,692 | | 6,662,482 | 14.4 | 3,162,503 | 8.1 | 6,662,482 | XXX |
| 11.3 NAIC 3 | | | | | | 0 | 0.0 | 210,706 | 0.5 | 0 | XXX |
| 11.4 NAIC 4 | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.5 NAIC 5 | | | | | | 0 | 0.0 | 444,456 | 1.1 | 0 | XXX |
| 11.6 NAIC 6 | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.7 Totals | 13,189,794 | 18,453,120 | 11,883,185 | 492,509 | 2,621 | 44,021,229 | 95.5 | 38,474,744 | 98.5 | 44,021,229 | XXX |
| 11.8 Line 11.7 as a % of Col. 6 | 30.0 | 41.9 | 27.0 | 1.1 | 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 | 28.6 | 40.0 | 25.8 | 1.1 | 0.0 | 95.5 | XXX | XXX | XXX | 95.5 | XXX |
| **12. Total Privately Placed Bonds** | | | | | | | | | | | |
| 12.1 NAIC 1 | 11,319 | 1,144,511 | 381,289 | | | 1,537,119 | 3.3 | 63,611 | 0.2 | XXX | 1,537,119 |
| 12.2 NAIC 2 | | 134,985 | 418,351 | | | 553,336 | 1.2 | 514,619 | 1.3 | XXX | 553,336 |
| 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 | 11,319 | 1,279,496 | 799,640 | 0 | 0 | 2,090,455 | 4.5 | 578,230 | 1.5 | XXX | 2,090,455 |
| 12.8 Line 12.7 as a % of Col. 6 | 0.5 | 61.2 | 38.3 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | 0.0 | 2.8 | 1.7 | 0.0 | 0.0 | 4.5 | XXX | XXX | XXX | XXX | 4.5 |

(a) Includes $.....2,090,455 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 $.....5,649,367; 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 or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.5 | 8<br>Total from Column 6 Prior Year | 9<br>% from Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | |
| 1.1 Issuer Obligations | 2,526,424 | 7,808,947 | 5,641,896 | | | 15,977,267 | 34.6 | 15,876,546 | 40.7 | 15,977,267 | |
| 1.2 Residential Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.5 Totals | 2,526,424 | 7,808,947 | 5,641,896 | 0 | 0 | 15,977,267 | 34.6 | 15,876,546 | 40.7 | 15,977,267 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | |
| 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. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 3.1 Issuer Obligations | | 1,045,300 | 872,177 | | | 1,917,477 | 4.2 | 1,970,721 | 5.0 | 1,917,477 | |
| 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 | 1,045,300 | 872,177 | 0 | 0 | 1,917,477 | 4.2 | 1,970,721 | 5.0 | 1,917,477 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 4.1 Issuer Obligations | 1,002,826 | | | | | 1,002,826 | 2.2 | 1,013,965 | 2.6 | 1,002,826 | |
| 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 | 1,002,826 | 0 | 0 | 0 | 0 | 1,002,826 | 2.2 | 1,013,965 | 2.6 | 1,002,826 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | |
| 5.1 Issuer Obligations | | 1,253,033 | 1,936,539 | | | 3,189,572 | 6.9 | 3,420,278 | 8.8 | 3,189,571 | |
| 5.2 Residential Mortgage-Backed Securities | 155,724 | 396,869 | 212,675 | 103,817 | 2,621 | 871,706 | 1.9 | 1,161,961 | 3.0 | 871,707 | |
| 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 | 155,724 | 1,649,902 | 2,149,214 | 103,817 | 2,621 | 4,061,278 | 8.8 | 4,582,239 | 11.7 | 4,061,278 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | |
| 6.1 Issuer Obligations | 6,065,926 | 6,229,806 | 3,139,051 | 388,692 | | 15,823,475 | 34.3 | 9,507,480 | 24.3 | 15,040,657 | 782,818 |
| 6.2 Residential Mortgage-Backed Securities | 11,319 | | | | | 11,319 | 0.0 | 28,622 | 0.1 | | 11,319 |
| 6.3 Commercial Mortgage-Backed Securities | 3,410,729 | 24,028 | 172,182 | | | 3,606,939 | 7.8 | 3,594,264 | 9.2 | 3,606,938 | |
| 6.4 Other Loan-Backed and Structured Securities | 28,164 | 2,974,633 | 708,306 | | | 3,711,103 | 8.0 | 2,479,134 | 6.3 | 2,414,786 | 1,296,317 |
| 6.5 Totals | 9,516,138 | 9,228,467 | 4,019,539 | 388,692 | 0 | 23,152,836 | 50.2 | 15,609,500 | 40.0 | 21,062,381 | 2,090,454 |
| 7. **Hybrid Securities** | | | | | | | | | | | |
| 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. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Column 6 as a % of Line 9.5 | 8<br>Total from Column 6 Prior Year | 9<br>% from Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **Total Bonds Current Year** | | | | | | | | | | | |
| 9.1 Issuer Obligations | 9,595,176 | 16,337,086 | 11,589,663 | 388,692 | 0 | 37,910,617 | 82.2 | XXX | XXX | 37,127,798 | 782,818 |
| 9.2 Residential Mortgage-Backed Securities | 167,043 | 396,869 | 212,675 | 103,817 | 2,621 | 883,025 | 1.9 | XXX | XXX | 871,707 | 11,319 |
| 9.3 Commercial Mortgage-Backed Securities | 3,410,729 | 24,028 | 172,182 | 0 | 0 | 3,606,939 | 7.8 | XXX | XXX | 3,606,938 | 0 |
| 9.4 Other Loan-Backed and Structured Securities | 28,164 | 2,974,633 | 708,306 | 0 | 0 | 3,711,103 | 8.0 | XXX | XXX | 2,414,786 | 1,296,317 |
| 9.5 Totals | 13,201,112 | 19,732,616 | 12,682,826 | 492,509 | 2,621 | 46,111,684 | 100.0 | XXX | XXX | 44,021,229 | 2,090,454 |
| 9.6 Line 9.5 as a % of Col. 6 | 28.6 | 42.8 | 27.5 | 1.1 | 0.0 | 100.0 | XXX | XXX | XXX | 95.5 | 4.5 |
| 10. **Total Bonds Prior Year** | | | | | | | | | | | |
| 10.1 Issuer Obligations | 4,009,920 | 22,847,838 | 4,931,232 | | | XXX | XXX | 31,788,990 | 81.4 | 31,274,372 | 514,619 |
| 10.2 Residential Mortgage-Backed Securities | 239,727 | 547,351 | 273,599 | 126,162 | 3,744 | XXX | XXX | 1,190,583 | 3.0 | 1,161,962 | 28,621 |
| 10.3 Commercial Mortgage-Backed Securities | 1,268,524 | 2,325,740 | | | | XXX | XXX | 3,594,264 | 9.2 | 3,594,265 | |
| 10.4 Other Loan-Backed and Structured Securities | 66,048 | 2,087,331 | 325,755 | | | XXX | XXX | 2,479,134 | 6.3 | 2,444,145 | 34,989 |
| 10.5 Totals | 5,584,219 | 27,808,260 | 5,530,586 | 126,162 | 3,744 | XXX | XXX | 39,052,971 | 100.0 | 38,474,744 | 578,229 |
| 10.6 Line 10.5 as a % of Col. 8 | 14.3 | 71.2 | 14.2 | 0.3 | 0.0 | XXX | XXX | 100.0 | XXX | 98.5 | 1.5 |
| 11. **Total Publicly Traded Bonds** | | | | | | | | | | | |
| 11.1 Issuer Obligations | 9,595,177 | 15,972,618 | 11,171,311 | 388,692 | | 37,127,798 | 80.5 | 31,274,372 | 80.1 | 37,127,798 | XXX |
| 11.2 Residential Mortgage-Backed Securities | 155,724 | 396,869 | 212,675 | 103,817 | 2,621 | 871,706 | 1.9 | 1,161,962 | 3.0 | 871,706 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | 3,410,729 | 24,028 | 172,182 | | | 3,606,939 | 7.8 | 3,594,265 | 9.2 | 3,606,939 | XXX |
| 11.4 Other Loan-Backed and Structured Securities | 28,164 | 2,059,605 | 327,016 | | | 2,414,785 | 5.2 | 2,444,145 | 6.3 | 2,414,785 | XXX |
| 11.5 Totals | 13,189,794 | 18,453,120 | 11,883,184 | 492,509 | 2,621 | 44,021,228 | 95.5 | 38,474,744 | 98.5 | 44,021,228 | XXX |
| 11.6 Line 11.5 as a % of Col. 6 | 30.0 | 41.9 | 27.0 | 1.1 | 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 | 28.6 | 40.0 | 25.8 | 1.1 | 0.0 | 95.5 | XXX | XXX | XXX | 95.5 | XXX |
| 12. **Total Privately Placed Bonds** | | | | | | | | | | | |
| 12.1 Issuer Obligations | | 364,468 | 418,351 | | | 782,819 | 1.7 | 514,619 | 1.3 | XXX | 782,819 |
| 12.2 Residential Mortgage-Backed Securities | 11,319 | | | | | 11,319 | 0.0 | 28,621 | 0.1 | XXX | 11,319 |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.4 Other Loan-Backed and Structured Securities | | 915,027 | 381,289 | | | 1,296,316 | 2.8 | 34,989 | 0.1 | XXX | 1,296,316 |
| 12.5 Totals | 11,319 | 1,279,495 | 799,640 | 0 | 0 | 2,090,454 | 4.5 | 578,229 | 1.5 | XXX | 2,090,454 |
| 12.6 Line 12.5 as a % of Col. 6 | 0.5 | 61.2 | 38.3 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 | 0.0 | 2.8 | 1.7 | 0.0 | 0.0 | 4.5 | XXX | XXX | XXX | XXX | 4.5 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

## Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 2,434,132 | 2,434,132 | | | |
| 2. Cost of short-term investments acquired | 20,111,321 | 20,111,321 | | | |
| 3. Accrual of discount | 0 | | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 16,896,086 | 16,896,086 | | | |
| 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) | 5,649,367 | 5,649,367 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 5,649,367 | 5,649,367 | 0 | 0 | 0 |

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

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

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

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

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

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

## Sch. E - 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 CUSIP Identification | 2 Description | Codes 3 Code | Codes 4 Foreign | Codes 5 Bond CHAR | 6 NAIC Designation | 7 Actual Cost | Fair Value 8 Rate Used to Obtain Fair Value | Fair Value 9 Fair Value | 10 Par Value | 11 Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease) | 13 Current Year's (Amortization) / Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in B./A.C.V. | Interest 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | Dates 21 Acquired | 22 Stated Contractual Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 A5 9 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 484,168 | 99.888 | 484,457 | 485,000 | 484,733 | | 278 | | | 0.625 | 0.683 | JD | 141 | 3,031 | 12/12/2013 | 12/15/2016 |
| 912828 B8 2 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 74,854 | 100.008 | 75,006 | 75,000 | 74,988 | | 75 | | | 0.250 | 0.351 | FA | 63 | 188 | 03/19/2014 | 02/29/2016 |
| 912828 C4 0 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 320,251 | 100.015 | 320,048 | 320,000 | 320,033 | | (134) | | | 0.375 | 0.333 | MS | 305 | 1,200 | 05/14/2014 | 03/31/2016 |
| 912828 D2 3 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 110,791 | 100.592 | 110,651 | 110,000 | 110,543 | | (158) | | | 1.625 | 1.473 | AO | 304 | 1,788 | 05/28/2014 | 04/30/2019 |
| 912828 H4 5 | UNITED STATES TREASURY GOVT IBND | | | | 1 | 2,493,156 | 95.928 | 2,446,156 | 2,550,000 | 2,515,674 | 19,741 | 2,777 | | | 0.250 | 0.448 | JJ | 2,957 | 3,191 | 06/04/2015 | 01/15/2025 |
| 912828 NK 2 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 272,416 | 102.243 | 276,056 | 270,000 | 270,557 | | (361) | | | 2.500 | 2.359 | JD | 19 | 6,750 | 07/22/2010 | 06/30/2017 |
| 912828 NW 6 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 877,893 | 101.393 | 861,840 | 850,000 | 861,592 | | (6,866) | | | 1.875 | 1.045 | FA | 5,385 | 15,938 | 08/12/2013 | 08/31/2017 |
| 912828 QF 0 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 199,397 | 100.519 | 190,986 | 190,000 | 191,032 | | (3,122) | | | 2.000 | 0.349 | AO | 647 | 3,800 | 04/24/2013 | 04/30/2016 |
| 912828 QP 8 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 626,633 | 100.532 | 623,298 | 620,000 | 620,573 | | (1,375) | | | 1.750 | 1.524 | MN | 949 | 10,850 | 06/24/2011 | 05/31/2016 |
| 912828 QR 4 | UNITED STATES TREASURY GOVT BND | | | | 1 | 235,625 | 100.477 | 236,121 | 235,000 | 235,065 | | (129) | | | 1.500 | 1.444 | JD | 10 | 3,525 | 07/18/2011 | 06/30/2016 |
| 912828 SM 3 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 2,556,957 | 100.174 | 2,544,420 | 2,540,000 | 2,545,726 | | (4,026) | | | 1.000 | 0.818 | MS | 6,454 | 23,450 | 04/15/2015 | 03/31/2017 |
| 912828 TM 2 | UNITED STATES TREASURY GOVT BND | | | | 1 | 1,321,019 | 99.369 | 1,316,639 | 1,325,000 | 1,323,649 | | 804 | | | 0.625 | 0.687 | FA | 2,798 | 8,281 | 09/12/2012 | 08/31/2017 |
| 912828 TW 0 | UNITED STATES TREASURY SENIOR GOVT BND | | | | 1 | 802,596 | 99.469 | 795,752 | 800,000 | 800,973 | | (526) | | | 0.750 | 0.683 | AO | 1,022 | 6,000 | 11/21/2012 | 10/31/2017 |
| 912828 UA 6 | UNITED STATES TREASURY GOVT BND | | | | 1 | 1,889,542 | 99.179 | 1,884,401 | 1,900,000 | 1,895,908 | | 2,116 | | | 0.625 | 0.739 | MN | 1,038 | 11,875 | 12/18/2012 | 11/30/2017 |
| 912828 UG 3 | UNITED STATES TREASURY GOVT BND | | | | 1 | 599,979 | 100.004 | 600,024 | 600,000 | 600,000 | | 7 | | | 0.375 | 0.376 | JJ | 1,039 | 2,250 | 01/14/2013 | 01/15/2016 |
| 912828 WU 0 | UNITED STATES TREASURY GOVT IBND | | | | 1 | 392,807 | 95.235 | 371,417 | 390,000 | 395,207 | 2,884 | (484) | | | 0.125 | (0.012) | JJ | 226 | 243 | 01/30/2015 | 07/15/2024 |
| 912828 XL 9 | UNITED STATES TREASURY GOVT IBND | | | | 1 | 2,731,416 | 97.159 | 2,720,448 | 2,800,000 | 2,731,014 | (871) | 469 | | | 0.375 | 0.673 | JJ | 4,865 | | 12/09/2015 | 07/15/2025 |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 15,989,500 | XXX | 15,857,720 | 16,060,000 | 15,977,267 | 21,754 | (10,655) | 0 | 0 | XXX | XXX | XXX | 28,222 | 102,360 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 15,989,500 | XXX | 15,857,720 | 16,060,000 | 15,977,267 | 21,754 | (10,655) | 0 | 0 | XXX | XXX | XXX | 28,222 | 102,360 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 658256 T8 5 | NORTH CAROLINA ST MUNI BND GO | | | | 1FE | 1,140,932 | 112.916 | 1,044,473 | 925,000 | 1,045,300 | | (35,282) | | | 5.000 | 1.020 | MN | 7,708 | 46,250 | 04/03/2013 | 05/01/2019 |
| 70914P TT 9 | PENNSYLVANIA ST MUNI BND GO | | | | 1FE | 920,318 | 120.079 | 876,577 | 730,000 | 872,177 | | (17,963) | | | 5.000 | 2.090 | AO | 9,125 | 36,500 | 04/04/2013 | 04/01/2023 |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 2,061,250 | XXX | 1,921,050 | 1,655,000 | 1,917,477 | 0 | (53,245) | 0 | 0 | XXX | XXX | XXX | 16,833 | 82,750 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 2,061,250 | XXX | 1,921,050 | 1,655,000 | 1,917,477 | 0 | (53,245) | 0 | 0 | XXX | XXX | XXX | 16,833 | 82,750 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 259030 PA 6 | DOUGLAS CNTY GA SCH DIST MUNI BND GO | | | | 1FE | 1,086,030 | 101.194 | 1,011,940 | 1,000,000 | 1,002,826 | | (11,139) | | | 5.000 | 3.841 | AO | 12,500 | 50,000 | 05/18/2007 | 04/01/2016 |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | | 1,086,030 | XXX | 1,011,940 | 1,000,000 | 1,002,826 | 0 | (11,139) | 0 | 0 | XXX | XXX | XXX | 12,500 | 50,000 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | | 1,086,030 | XXX | 1,011,940 | 1,000,000 | 1,002,826 | 0 | (11,139) | 0 | 0 | XXX | XXX | XXX | 12,500 | 50,000 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 207758 QJ 5 | CONNECTICUT (STATE OF) MUNI BND REV | SD | | 1 | 1FE | 307,723 | 119.867 | 299,668 | 250,000 | 292,709 | | (5,553) | | | 5.000 | 2.340 | JJ | 6,250 | 12,500 | 03/22/2013 | 01/01/2024 |
| 207758 QJ 5 | CONNECTICUT (STATE OF) MUNI BND REV | | | 1 | 1FE | 369,267 | 119.867 | 359,601 | 300,000 | 351,251 | | (6,664) | | | 5.000 | 2.340 | JJ | 7,500 | 15,000 | 03/22/2013 | 01/01/2024 |
| 3135G0 PP 2 | FNMA AGENCY BND | | | | 1 | 150,000 | 99.722 | 149,583 | 150,000 | 150,000 | | | | | 1.000 | 1.000 | MS | 421 | 1,500 | 09/18/2012 | 09/20/2017 |
| 546593 AE 4 | LOUISVILLE & JEFFERSON CNTY KY MUNI BND | | | 1 | 1 | 1,225,860 | 110.707 | 1,107,070 | 1,000,000 | 1,103,033 | | (48,601) | | | 6.125 | 1.110 | FA | 25,521 | 61,250 | 06/12/2013 | 02/01/2037 |
| 54811G XD 7 | LOWER COLORADO RIVER AUTHORITY MUNI BND | | | 1 | 1FE | 291,515 | 117.343 | 293,358 | 250,000 | 284,842 | | (4,962) | | | 5.000 | 2.611 | MN | 1,597 | 12,500 | 08/25/2014 | 05/15/2025 |
| 59259Y TV 1 | METROPOLITAN TRANS AUTH N Y MUNI BND REV | SD | | 1 | 1FE | 244,904 | 119.410 | 250,761 | 210,000 | 235,900 | | (3,345) | | | 5.000 | 3.000 | MN | 1,342 | 10,500 | 03/22/2013 | 11/15/2026 |
| 59259Y TV 1 | METROPOLITAN TRANS AUTH N Y MUNI BND REV | | | 1 | 1FE | 46,648 | 119.410 | 47,764 | 40,000 | 44,933 | | (637) | | | 5.000 | 3.000 | MN | 256 | 2,000 | 03/22/2013 | 11/15/2026 |
| 658289 D5 9 | NORTH CAROLINA ST UNIV N C MUNI BND REV | SD | | 1 | 1FE | 302,568 | 120.837 | 302,093 | 250,000 | 290,153 | | (4,597) | | | 5.000 | 2.690 | AO | 3,125 | 12,500 | 03/22/2013 | 10/01/2029 |
| 91523N JD 9 | UNIVERSITY OF WASHINGTON MUNI BND REV | | | 1 | 1FE | 452,744 | 113.849 | 455,396 | 400,000 | 436,749 | | (6,348) | | | 5.000 | 3.090 | AO | 5,000 | 20,000 | 05/29/2013 | 04/01/2033 |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 3,391,229 | XXX | 3,265,294 | 2,850,000 | 3,189,570 | 0 | (80,707) | 0 | 0 | XXX | XXX | XXX | 51,012 | 147,750 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 3128M4 2P 7 | FHLMC POOL # G03182 | | | 2 | 1 | 152,455 | 109.497 | 177,119 | 161,756 | 153,169 | | 139 | | | 5.000 | 6.460 | MON | 674 | 8,088 | 08/14/2007 | 05/01/2036 |
| 3128M7 LM 6 | FHLMC POOL # G05432 | | | 2 | 1 | 148,669 | 112.700 | 160,024 | 141,991 | 148,320 | | (91) | | | 6.000 | 4.910 | MON | 710 | 8,520 | 06/26/2009 | 04/01/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 312931 K6 4 | FHLMC POOL # A84817 | | | 2 | 1 | 56,797 | 112.700 | 61,144 | 54,254 | 56,660 | | (40) | | | 6.000 | 4.926 | MON | 271 | 3,255 | 06/26/2009. | 03/01/2039. |
| 3132GE S3 5 | FHLMC POOL # Q01438 | | | 2 | 1 | 119,039 | 107.933 | 123,904 | 114,797 | 118,881 | | (32) | | | 4.500 | 3.484 | MON | 430 | 5,166 | 06/14/2011. | 06/01/2041. |
| 31407C AE 7 | FNMA POOL # 826305 | | | 2 | 1 | 249,027 | 110.139 | 293,097 | 266,116 | 250,273 | | 247 | | | 5.000 | 6.735 | MON | 1,109 | 13,306 | 07/12/2007. | 07/01/2035. |
| 31410P QW 6 | FNMA POOL # 893369 | | | 2 | 1 | 143,640 | 110.527 | 165,957 | 150,150 | 144,404 | | 132 | | | 5.000 | 5.899 | MON | 626 | 7,507 | 05/25/2007. | 07/01/2033. |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 869,627 | XXX | 981,245 | 889,064 | 871,707 | 0 | 355 | 0 | 0 | XXX | XXX | XXX | 3,820 | 45,842 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 4,260,856 | XXX | 4,246,539 | 3,739,064 | 4,061,277 | 0 | (80,352) | 0 | 0 | XXX | XXX | XXX | 54,832 | 193,592 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 00912X AR 5 | AIR LEASE CORPORATION SENIOR CORP BND | | | 1 | 2FE | 238,800 | 98.851 | 237,244 | 240,000 | 238,942 | | 142 | | | 2.625 | 2.797 | MS | 2,328 | | 08/11/2015. | 09/04/2018. |
| 02209S AL 7 | ALTRIA GROUP INC CORP BND | | | | 2FE | 196,268 | 108.319 | 194,974 | 180,000 | 195,583 | | (685) | | | 4.750 | 2.985 | MN | 1,330 | 4,275 | 09/24/2015. | 05/05/2021. |
| 02377B AC 0 | AMERICAN AIRLINES INC. SECURED CORP BND | | | 2 | 2FE | 200,000 | 99.000 | 198,000 | 200,000 | 200,000 | | | | | 4.400 | 4.399 | MS | 2,371 | | 09/10/2015. | 09/22/2023. |
| 05348E AV 1 | AVALONBAY COMMUNITIES INC SENIOR CORP BN | | | 1 | 2FE | 79,858 | 98.843 | 79,074 | 80,000 | 79,866 | | 9 | | | 3.450 | 3.471 | JD | 230 | 1,518 | 05/06/2015. | 06/01/2025. |
| 05523U AP 5 | BAE SYSTEMS HOLDINGS INC SENIOR CORP BND | | | 1 | 2FE | 69,174 | 99.787 | 69,851 | 70,000 | 69,178 | | 4 | | | 3.850 | 3.994 | JD | 157 | | 12/03/2015. | 12/15/2025. |
| 06051G FT 1 | BANK OF AMERICA CORP SENIOR CORP BND MTN | | | | 2FE | 299,901 | 98.771 | 296,314 | 300,000 | 299,905 | | 4 | | | 2.625 | 2.632 | AO | 1,575 | | 10/14/2015. | 10/19/2020. |
| 06406H BX 6 | BANK OF NEW YORK MELLON CORP/T CORP BND | | | | 1FE | 374,681 | 100.810 | 378,038 | 375,000 | 374,962 | | 66 | | | 2.300 | 2.318 | JJ | 3,666 | 8,625 | 07/21/2011. | 07/28/2016. |
| 075887 BF 5 | BECTON DICKINSON AND COMPANY SENIOR CORP | | | 1 | 2FE | 25,000 | 100.953 | 25,238 | 25,000 | 25,000 | | | | | 3.734 | 3.733 | JD | 41 | 934 | 12/04/2014. | 12/15/2024. |
| 12527G AC 7 | CF INDUSTRIES HOLDINGS INC SENIOR CORP B | | | | 2FE | 199,637 | 92.985 | 195,268 | 210,000 | 199,939 | | 302 | | | 3.450 | 4.209 | JD | 604 | 3,623 | 09/25/2015. | 06/01/2023. |
| 126408 HD 8 | CSX CORPORATION SENIOR CORP BND | | | 1 | 2FE | 59,858 | 97.248 | 58,349 | 60,000 | 59,860 | | 2 | | | 3.350 | 3.378 | MN | 396 | | 10/15/2015. | 11/01/2025. |
| 126650 CL 2 | CVS HEALTH CORP SENIOR CORP BND | | | 1 | 2FE | 205,800 | 101.797 | 203,594 | 200,000 | 205,676 | | (124) | | | 3.875 | 3.514 | JJ | 3,466 | | 09/28/2015. | 07/20/2025. |
| 14040H BJ 3 | CAPITAL ONE FINANCIAL CORP SUB CORP BND | | | 1 | 2FE | 74,994 | 98.604 | 73,953 | 75,000 | 74,994 | | | | | 4.200 | 4.201 | AO | 543 | | 10/26/2015. | 10/29/2025. |
| 14042E 5V 8 | CAPITAL ONE FIN CORP SENIOR CORP BND | | | 1 | 2FE | 249,728 | 100.063 | 250,156 | 250,000 | 249,760 | | 33 | | | 2.350 | 2.388 | FA | 2,170 | | 08/13/2015. | 08/17/2018. |
| 161175 AL 8 | CCO SAFARI II LLC SECURED CORP BND 144A | | | 1 | 2FE | 165,000 | 99.761 | 164,605 | 165,000 | 165,000 | | | | | 4.464 | 4.464 | JJ | 3,233 | | 07/09/2015. | 07/23/2022. |
| 172967 KB 6 | CITIGROUP INC SENIOR CORP BND | | | | 2FE | 199,776 | 99.234 | 198,469 | 200,000 | 199,784 | | 8 | | | 2.650 | 2.674 | AO | 957 | | 10/19/2015. | 10/26/2020. |
| 20030N AZ 4 | COMCAST CORPORATION CORP BND | | | | 1FE | 154,025 | 111.906 | 167,858 | 150,000 | 151,665 | | (422) | | | 5.700 | 5.348 | JJ | 4,275 | 8,550 | 07/13/2009. | 07/01/2019. |
| 254709 AL 2 | DISCOVER FINANCIAL SERVICES SENIOR CORP | | | 1 | 2FE | 34,959 | 96.040 | 33,614 | 35,000 | 34,962 | | 3 | | | 3.750 | 3.764 | MS | 427 | 656 | 03/02/2015. | 03/04/2025. |
| 26884A BD 4 | ERP OPERATING LIMITED PARTNERS SENIOR CO | | | 1 | 1FE | 24,863 | 98.800 | 24,700 | 25,000 | 24,870 | | 8 | | | 3.375 | 3.440 | JD | 70 | 462 | 05/11/2015. | 06/01/2025. |
| 277432 AR 1 | EASTMAN CHEMICAL COMPANY SENIOR CORP BND | | | 1 | 2FE | 199,385 | 96.777 | 198,392 | 205,000 | 199,512 | | 127 | | | 3.800 | 4.153 | MS | 2,294 | | 09/28/2015. | 03/15/2025. |
| 278062 AC 8 | EATON CORPORATION SENIOR CORP BND | | | | 2FE | 204,695 | 96.742 | 203,157 | 210,000 | 204,871 | | 176 | | | 2.750 | 3.150 | MN | 946 | 2,888 | 09/24/2015. | 11/02/2022. |
| 31620M AP 1 | FIDELITY NATIONAL INFORMATION CORP BND | | | 1 | 2FE | 299,607 | 101.184 | 303,553 | 300,000 | 299,621 | | 14 | | | 3.625 | 3.654 | AO | 2,145 | | 10/13/2015. | 10/15/2020. |
| 37045X AW 6 | GENERAL MOTORS FINANCIAL CO IN SENIOR CO | | | 1 | 2FE | 104,793 | 95.704 | 100,489 | 105,000 | 104,812 | | 19 | | | 3.450 | 3.482 | AO | 815 | 1,811 | 04/07/2015. | 04/10/2022. |
| 37045X BB 1 | GENERAL MOTORS FINANCIAL CO IN CORP BND | | | 1 | 2FE | 114,947 | 99.643 | 114,589 | 115,000 | 114,948 | | 1 | | | 3.100 | 3.116 | JJ | 772 | | 10/07/2015. | 01/15/2019. |
| 37045X BD 7 | GENERAL MOTORS FINANCIAL CO IN SENIOR CO | | | 1 | 2FE | 94,932 | 99.995 | 94,995 | 95,000 | 94,933 | | 1 | | | 3.700 | 3.716 | MN | 361 | | 11/19/2015. | 11/24/2020. |
| 38141E A6 6 | GOLDMAN SACHS GROUP INC/THE CORP BND | | | | 1FE | 1,595,904 | 112.866 | 1,805,852 | 1,600,000 | 1,597,905 | | 399 | | | 6.000 | 6.034 | JD | 4,267 | 96,000 | 05/26/2010. | 06/15/2020. |
| 38141G VP 6 | GOLDMAN SACHS GROUP INC/THE SENIOR CORP | | | 1 | 1FE | 64,867 | 99.952 | 64,968 | 65,000 | 64,875 | | 7 | | | 2.750 | 2.794 | MS | 526 | | 09/08/2015. | 09/15/2020. |
| 38141G VR 2 | GOLDMAN SACHS GROUP INC/THE SUB CORP BND | | | | 2FE | 39,720 | 99.316 | 39,726 | 40,000 | 39,724 | | 4 | | | 4.250 | 4.337 | AO | 331 | | 10/16/2015. | 10/21/2025. |
| 40414L AN 9 | HCP INC SENIOR CORP BND | | | 1 | 2FE | 198,252 | 96.748 | 193,496 | 200,000 | 198,342 | | 90 | | | 4.000 | 4.107 | JD | 667 | 4,244 | 05/14/2015. | 06/01/2025. |
| 42217K BF 2 | HEALTH CARE REIT INC SENIOR CORP BND | | | 1 | 2FE | 189,859 | 98.411 | 186,982 | 190,000 | 189,867 | | 8 | | | 4.000 | 4.009 | JD | 633 | 3,906 | 05/20/2015. | 06/01/2025. |
| 44891A AC 1 | HYUNDAI CAPITAL AMERICA SENIOR CORP BND | | | | 2FE | 134,984 | 99.578 | 134,430 | 135,000 | 134,985 | | 1 | | | 2.400 | 2.404 | AO | 549 | | 10/27/2015. | 10/30/2018. |
| 45687A AA 0 | INGERSOLL-RAND GLOBAL HOLDING CORP BND | | | | 2FE | 25,188 | 110.298 | 27,574 | 25,000 | 25,067 | | (23) | | | 6.875 | 6.762 | FA | 649 | 1,719 | 07/08/2009. | 08/15/2018. |
| 45866F AD 6 | INTERCONTINENTALEXCHANGE INC SENIOR CORP | | | 1 | 1FE | 44,992 | 100.357 | 45,161 | 45,000 | 44,992 | | | | | 3.750 | 3.752 | JD | 173 | | 11/19/2015. | 12/01/2025. |
| 46625H NJ 5 | JPMORGAN CHASE & CO CORP BND | | | | 2FE | 298,965 | 99.758 | 299,275 | 300,000 | 298,983 | | 18 | | | 4.250 | 4.287 | AO | 3,400 | | 09/23/2015. | 10/01/2027. |
| 49326E EF 6 | KEYCORP CORP BOND | | | | 2FE | 104,981 | 99.342 | 104,309 | 105,000 | 104,982 | | 1 | | | 2.900 | 2.904 | MS | 897 | | 09/08/2015. | 09/15/2020. |
| 539830 BG 3 | LOCKHEED MARTIN CORPORATION SENIOR CORP | | | 1 | 2FE | 34,776 | 99.959 | 34,986 | 35,000 | 34,779 | | 2 | | | 3.100 | 3.200 | JJ | 115 | | 11/16/2015. | 01/15/2023. |
| 552081 AK 7 | LYONDELLBASELL INDUSTRIES NV SENIOR CORP | | E | 1 | 2FE | 223,362 | 110.297 | 220,593 | 200,000 | 222,756 | | (606) | | | 5.750 | 4.076 | AO | 2,428 | 5,950 | 09/28/2015. | 04/15/2024. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 58013M EY 6 | MCDONALDS CORP SENIOR CORP BND | | | 1 | 2FE | 89,708 | 100.196 | 90,176 | 90,000 | 89,709 | | | | | 3.700 | 3.738 | JD | 204 | | 12/02/2015 | 01/30/2026 |
| 709599 AV 6 | PENSKE TRUCK LEASING CO SENIOR CORP BND | | | 1 | 2FE | 184,155 | 98.715 | 182,623 | 185,000 | 184,173 | | 18 | | | 3.300 | 3.394 | AO | 831 | | 11/04/2015 | 04/01/2021 |
| 747525 AD 5 | QUALCOMM INCORPORATED SENIOR CORP BND | | | | 1FE | 159,872 | 99.046 | 158,474 | 160,000 | 159,887 | | 15 | | | 2.250 | 2.267 | MN | 410 | 1,800 | 05/13/2015 | 05/20/2020 |
| 7591EP AJ 9 | REGIONS FINANCIAL CORPORATION SENIOR COR | | | 1 | 2FE | 99,666 | 99.254 | 99,254 | 100,000 | 99,839 | | 66 | | | 2.000 | 2.070 | MN | 256 | 2,000 | 04/25/2013 | 05/15/2018 |
| 761713 BU 9 | REYNOLDS AMERICAN INC SENIOR CORP BND | | | 1 | 2FE | 200,120 | 99.897 | 199,793 | 200,000 | 200,120 | | | | | 3.750 | 3.740 | MN | 854 | | 12/23/2015 | 05/20/2023 |
| 790849 AN 3 | ST JUDE MEDICAL INC SENIOR CORP BND | | | 1 | 1FE | 59,770 | 100.783 | 60,470 | 60,000 | 59,775 | | 5 | | | 3.875 | 3.922 | MS | 633 | | 09/14/2015 | 09/15/2025 |
| 806851 AC 5 | SCHLUMBERGER HOLDINGS CORP SENIOR CORP B | | | 1 | 1FE | 229,480 | 98.722 | 227,060 | 230,000 | 229,483 | | 3 | | | 3.000 | 3.049 | JD | 192 | | 12/10/2015 | 12/21/2020 |
| 828807 CH 8 | SIMON PROPERTY GROUP LP CORP BND | | | 1 | 1FE | 249,420 | 101.251 | 253,126 | 250,000 | 249,876 | | 112 | | | 2.800 | 2.847 | JJ | 2,936 | 7,000 | 11/10/2011 | 01/30/2017 |
| 87165B AJ 2 | SYNCHRONY FINANCIAL SENIOR CORP BND | | | 1 | 2FE | 149,961 | 99.868 | 149,802 | 150,000 | 149,961 | | | | | 2.600 | 2.608 | JJ | 293 | | 12/01/2015 | 01/15/2019 |
| 92343V AV 6 | VERIZON COMMUNICATIONS INC CORP BND | | | | 2FE | 256,214 | 112.272 | 269,454 | 240,000 | 246,393 | | (1,752) | | | 6.350 | 5.444 | AO | 3,810 | 15,240 | 07/08/2009 | 04/01/2019 |
| 96949L AA 3 | WILLIAMS PARTNERS LP SENIOR CORP BND | | | 1 | 2FE | 199,936 | 79.273 | 158,547 | 200,000 | 199,945 | | 9 | | | 3.600 | 3.605 | MS | 2,120 | 3,840 | 02/26/2015 | 03/15/2022 |
| 775109 BE 0 | ROGERS COMMUNICATIONS INC SENIOR CORP BN | | A | 1 | 2FE | 84,364 | 98.593 | 83,804 | 85,000 | 84,367 | | 3 | | | 3.625 | 3.715 | JD | 197 | | 12/01/2015 | 12/15/2025 |
| 06738E AG 0 | BARCLAYS PLC SENIOR CORP BND | | F | | 2FE | 1,394,050 | 99.893 | 1,398,506 | 1,400,000 | 1,394,680 | | 630 | | | 2.875 | 2.967 | JD | 2,572 | 20,125 | 06/01/2015 | 06/08/2020 |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 10,183,247 | XXX | 10,352,915 | 10,160,000 | 10,174,108 | 0 | (1,302) | 0 | 0 | XXX | XXX | XXX | 65,115 | 195,166 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 17314Q AY 3 | CMLTI_09-11 RMBS_09-11 6A1 144A | | | 2 | 1FM | 10,195 | 100.055 | 11,591 | 11,585 | 11,319 | | 145 | | | 1.571 | 6.720 | MON | 3 | 180 | 04/15/2010 | 10/25/2035 |
| 3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 10,195 | XXX | 11,591 | 11,585 | 11,319 | 0 | 145 | 0 | 0 | XXX | XXX | XXX | 3 | 180 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 20047E AH 5 | COMM SENIOR CMBS 06-C8 | | | 2 | 1FM | 559,688 | 102.418 | 512,090 | 500,000 | 511,892 | | (17,648) | | | 5.347 | 1.892 | MON | 2,228 | 26,735 | 02/12/2013 | 12/10/2046 |
| 46629Y AD 1 | JPMCC_07-CB18 PAC SENIOR CMBS 07-CB18 A1 | | | 2 | 1FM | 2,382,915 | 102.233 | 2,196,176 | 2,148,206 | 2,212,311 | | (74,192) | | | 5.431 | (0.984) | MON | 9,722 | 116,669 | 08/07/2013 | 06/12/2047 |
| 46630E AC 4 | JPMCC CMBS 06-CB17 A4 | | | 2 | 1FM | 265,853 | 101.676 | 242,217 | 238,225 | 241,232 | | (4,658) | | | 5.429 | 1.889 | MON | 1,078 | 12,933 | 06/19/2012 | 12/12/2043 |
| 55312V AH 1 | MLCFC_06-4 CMBS_06-4 AM | | | 2 | 1FM | 328,547 | 102.628 | 307,884 | 300,000 | 305,602 | | (7,628) | | | 5.204 | 2.587 | MON | 1,301 | 15,612 | 11/26/2012 | 12/12/2049 |
| 61753J AB 5 | MSC_07-IQ13 PAC SENIOR CMBS 07-IQ13 A1A | | | 2 | 1FM | 175,788 | 102.416 | 162,382 | 158,552 | 163,719 | | (5,298) | | | 5.312 | (0.579) | MON | 702 | 8,534 | 07/19/2013 | 03/15/2044 |
| 94989N BL 0 | WFCM_15-C30 CMBS 2015-C30 C | | | 2 | 1FM | 172,100 | 95.867 | 167,767 | 175,000 | 172,182 | | 82 | | | 4.496 | 4.732 | MON | 656 | 2,666 | 07/27/2015 | 09/15/2058 |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities | | | | | | 3,884,891 | XXX | 3,588,516 | 3,519,983 | 3,606,938 | 0 | (109,342) | 0 | 0 | XXX | XXX | XXX | 15,687 | 183,149 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 21079U AA 3 | CONTINENTAL AIRLINES 2009 2 PA CORP BND | | | 2 | 1FE | 426,007 | 112.750 | 406,193 | 360,260 | 414,999 | 8,432 | (6,831) | | | 7.250 | 3.603 | MN | 3,700 | 26,119 | 05/29/2014 | 05/10/2021 |
| 34528Q BP 8 | FORDF ABS 12-2 | | | 2 | 1FE | 1,999,414 | 100.480 | 2,009,600 | 2,000,000 | 1,999,788 | | 99 | | | 1.920 | 1.933 | MON | 1,707 | 38,400 | 02/07/2012 | 01/15/2019 |
| 00164K AA 5 | ALM_14-14A ABS 14-14A A1 144A | | F | 2 | 1FE | 548,900 | 99.016 | 544,587 | 550,000 | 549,057 | | 157 | | | 1.753 | 1.799 | JAJO | 1,741 | 7,117 | 04/02/2015 | 07/28/2026 |
| 14311D AC 0 | CGMS_15-1A ABS_15-1A A 144A | | F | 2 | 1FE | 250,000 | 99.009 | 247,523 | 250,000 | 250,000 | | | | | 1.817 | 1.821 | JAJO | 921 | 2,859 | 03/26/2015 | 04/20/2027 |
| 67590E AA 2 | OCT15_13-1A ABS 13-1A A 144A | | F | 2 | 1FE | 247,125 | 98.498 | 246,246 | 250,000 | 247,470 | | 345 | | | 1.605 | 1.948 | JAJO | 825 | 997 | 07/23/2015 | 01/19/2025 |
| 83609C AA 2 | SNDPT_14-3A ABS _14-3A-A 144A | | F | 2 | 1FE | 249,750 | 99.060 | 247,650 | 250,000 | 249,790 | | 40 | | | 1.816 | 1.838 | JAJO | 883 | 4,005 | 03/24/2015 | 01/23/2027 |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 3,721,196 | XXX | 3,701,799 | 3,660,260 | 3,711,104 | 8,432 | (6,190) | 0 | 0 | XXX | XXX | XXX | 9,777 | 79,497 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 17,799,529 | XXX | 17,654,821 | 17,351,828 | 17,503,469 | 8,432 | (116,689) | 0 | 0 | XXX | XXX | XXX | 90,582 | 457,992 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 32,711,256 | XXX | 32,408,919 | 31,725,000 | 32,261,248 | 21,754 | (157,048) | 0 | 0 | XXX | XXX | XXX | 173,682 | 578,026 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 879,822 | XXX | 992,836 | 900,649 | 883,026 | 0 | 500 | 0 | 0 | XXX | XXX | XXX | 3,823 | 46,022 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 3,884,891 | XXX | 3,588,516 | 3,519,983 | 3,606,938 | 0 | (109,342) | 0 | 0 | XXX | XXX | XXX | 15,687 | 183,149 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 3,721,196 | XXX | 3,701,799 | 3,660,260 | 3,711,104 | 8,432 | (6,190) | 0 | 0 | XXX | XXX | XXX | 9,777 | 79,497 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 41,197,165 | XXX | 40,692,070 | 39,805,892 | 40,462,316 | 30,186 | (272,080) | 0 | 0 | XXX | XXX | XXX | 202,969 | 886,694 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

# NONE

# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes 3 | Codes 4 | 5 | 6 | Fair Value 7 | Fair Value 8 | 9 | Dividends 10 | Dividends 11 | Dividends 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Change in Book/Adjusted Carrying Value 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | |
| 002824 10 0 | ABBOTT LABORATORIES | | | 8,100.000 | 363,771 | 44.910 | 363,771 | 255,799 | | 7,776 | | (891) | | (891) | | L | 03/05/2013. |
| 00287Y 10 9 | ABBVIE INC | | | 8,100.000 | 479,844 | 59.240 | 479,844 | 278,689 | | 16,362 | | (50,220) | | (50,220) | | L | 01/17/2013. |
| 009158 10 6 | AIR PRODUCTS AND CHEMICALS INC | | | 900.000 | 117,099 | 130.110 | 117,099 | 78,408 | 729 | 2,880 | | (12,708) | | (12,708) | | L | 07/01/2011. |
| 025816 10 9 | AMERICAN EXPRESS COMPANY | | | 1,300.000 | 90,415 | 69.550 | 90,415 | 92,596 | | 1,430 | | (12,392) | 18,145 | (30,537) | | L | 10/15/2014. |
| 053015 10 3 | AUTOMATIC DATA PROCESSING, INC | | | 3,550.000 | 300,756 | 84.720 | 300,756 | 174,404 | 1,882 | 6,958 | | 4,793 | | 4,793 | | L | 09/21/2012. |
| 09247X 10 1 | BLACKROCK INC | | | 1,000.000 | 340,520 | 340.520 | 340,520 | 170,156 | | 8,720 | | (17,040) | | (17,040) | | L | 06/06/2012. |
| 13057Q 10 7 | CALIFORNIA RESOURCES CORP | | | 2,120.000 | 4,940 | 2.330 | 4,940 | 15,356 | | 64 | | (6,742) | | (6,742) | | L | 12/01/2014. |
| 149123 10 1 | CATERPILLAR INC | | | 1,850.000 | 125,726 | 67.960 | 125,726 | 159,705 | | 5,439 | | (43,605) | | (43,605) | | L | 06/21/2012. |
| 166764 10 0 | CHEVRON CORP | | | 6,650.000 | 598,234 | 89.960 | 598,234 | 709,984 | | 28,462 | | (147,763) | | (147,763) | | L | 06/06/2012. |
| 191216 10 0 | COCA-COLA COMPANY (THE) | | | 20,900.000 | 897,864 | 42.960 | 897,864 | 734,336 | | 27,588 | | 15,466 | | 15,466 | | L | 02/25/2013. |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS L | | | 22,100.000 | 565,318 | 25.580 | 565,318 | 521,056 | | 33,371 | | (232,934) | | (232,934) | | L | 03/12/2012. |
| 30231G 10 2 | EXXON MOBIL CORP | | | 7,100.000 | 553,445 | 77.950 | 553,445 | 584,444 | | 20,448 | | (102,950) | | (102,950) | | L | 07/17/2012. |
| 354613 10 1 | FRANKLIN RESOURCES INC | | | 5,300.000 | 195,146 | 36.820 | 195,146 | 251,665 | 954 | 5,830 | | (98,315) | | (98,315) | | L | 10/10/2013. |
| 35671D 85 7 | FREEPORT-MCMORAN INC | | | 2,000.000 | 13,540 | 6.770 | 13,540 | 37,240 | | 1,146 | | (2,020) | 31,160 | (33,180) | | L | 12/31/2012. |
| 375558 10 3 | GILEAD SCIENCES INC | | | 500.000 | 50,595 | 101.190 | 50,595 | 47,762 | | 645 | | 3,465 | | 3,465 | | L | 10/15/2014. |
| 459200 10 1 | INTERNATIONAL BUSINESS MACHINE | | | 2,900.000 | 399,098 | 137.620 | 399,098 | 429,258 | | 14,500 | | 47,417 | 113,595 | (66,178) | | L | 09/12/2012. |
| 46625H 10 0 | JPMORGAN CHASE & CO | | | 7,650.000 | 505,130 | 66.030 | 505,130 | 416,494 | | 12,852 | | 26,393 | | 26,393 | | L | 07/05/2013. |
| 49456B 10 1 | KINDER MORGAN HOLDCO LLC | | | 6,400.000 | 95,488 | 14.920 | 95,488 | 211,553 | | 12,352 | | (175,296) | | (175,296) | | L | 09/12/2012. |
| 580135 10 1 | MCDONALDS CORP | | | 5,750.000 | 679,305 | 118.140 | 679,305 | 516,660 | | 19,780 | | 140,530 | | 140,530 | | L | 07/17/2012. |
| 609207 10 5 | MONDELEZ INTERNATIONAL INC | | | 9,850.000 | 441,674 | 44.840 | 441,674 | 262,242 | 1,675 | 6,107 | | 83,873 | | 83,873 | | L | 09/21/2012. |
| 674599 10 5 | OCCIDENTAL PETROLEUM CORPORATI | | | 5,300.000 | 358,333 | 67.610 | 358,333 | 413,858 | 3,975 | 15,582 | | (68,900) | | (68,900) | | L | 06/18/2012. |
| 718172 10 9 | PHILIP MORRIS INTERNATIONAL IN | | | 12,400.000 | 1,090,084 | 87.910 | 1,090,084 | 916,116 | 12,648 | 49,848 | | 80,104 | | 80,104 | | L | 12/20/2011. |
| 726503 10 5 | PLAINS ALL AMERICAN PIPELINE L | | | 7,100.000 | 164,010 | 23.100 | 164,010 | 350,343 | | 19,561 | | (200,362) | | (200,362) | | L | 01/14/2013. |
| 742718 10 9 | PROCTER & GAMBLE COMPANY | | | 5,750.000 | 456,608 | 79.410 | 456,608 | 372,963 | | 15,136 | | (67,160) | | (67,160) | | L | 04/23/2012. |
| 857477 10 3 | STATE STREET CORP | | | 1,300.000 | 86,268 | 66.360 | 86,268 | 90,305 | 442 | 1,664 | | (15,782) | | (15,782) | | L | 10/09/2014. |
| 882508 10 4 | TEXAS INSTRUMENTS INCORPORATED | | | 3,100.000 | 169,911 | 54.810 | 169,911 | 124,794 | | 4,340 | | 4,170 | | 4,170 | | L | 10/10/2013. |
| 96949L 10 5 | WILLIAMS PARTNERS LP | | | 5,763.000 | 160,500 | 27.850 | 160,500 | 160,500 | | 19,626 | | | 113,214 | (113,214) | | L | 02/03/2015. |
| 009126 20 2 | AIR LIQUIDE SA # US0091262024 | | F. | 4,300.000 | 96,449 | 22.430 | 96,449 | 111,720 | | 2,432 | | (15,271) | | (15,271) | | U | 03/16/2015. |
| 03524A 10 8 | ANHEUSER-BUSCH INBEV NV # US03524A1088 | | F. | 600.000 | 75,000 | 125.000 | 75,000 | 73,241 | | 2,371 | | 1,759 | | 1,759 | | L | 03/16/2015. |
| 771195 10 4 | ROCHE HOLDING AG | | F. | 15,700.000 | 541,179 | 34.470 | 541,179 | 341,482 | | 15,761 | | 7,536 | | 7,536 | | U | 09/12/2012. |
| 89151E 10 9 | TOTAL SA | | F. | 5,300.000 | 238,235 | 44.950 | 238,235 | 254,674 | | 14,768 | | (12,865) | 20,260 | (33,125) | | L | 03/12/2012. |
| N07059 21 0 | ASML HOLDING NV # USN070592100 | | F. | 1,500.000 | 133,155 | 88.770 | 133,155 | 136,162 | | 760 | | (16,763) | | (16,763) | | L | 09/23/2015. |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 10,387,640 | XXX | 10,387,640 | 9,293,965 | 22,305 | 394,559 | 0 | (884,473) | 296,374 | (1,180,847) | 0 | XXX | XXX |
| 9799999. Total - Common Stock | | | | | 10,387,640 | XXX | 10,387,640 | 9,293,965 | 22,305 | 394,559 | 0 | (884,473) | 296,374 | (1,180,847) | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock | | | | | 10,387,640 | XXX | 10,387,640 | 9,293,965 | 22,305 | 394,559 | 0 | (884,473) | 296,374 | (1,180,847) | 0 | XXX | XXX |

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total $ value (included in Column 8) of all such issues $.....637,628.

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | |
| 912828 H4 5 | UNITED STATES TREASURY GOVT IBND | | 06/04/2015 | Various | | 2,493,156 | 2,550,000 | 2,384 |
| 912828 SM 3 | UNITED STATES TREASURY GOVT BND | | 04/15/2015 | CITIGROUP GLOBAL MKT INC | | 393,596 | 390,000 | 170 |
| 912828 WU 0 | UNITED STATES TREASURY GOVT IBND | | 01/30/2015 | DEUTSCHE BANK AG | | 392,807 | 390,000 | 24 |
| 912828 XL 9 | UNITED STATES TREASURY GOVT IBND | | 12/09/2015 | BARCLAYS CAPITAL | | 2,731,416 | 2,800,000 | 4,237 |
| 0599999. Total - Bonds - U.S. Government | | | | | | 6,010,975 | 6,130,000 | 6,815 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 00912X AR 5 | AIR LEASE CORPORATION SENIOR CORP BND | | 08/11/2015 | BA SECURITIES | | 238,800 | 240,000 | |
| 02209S AL 7 | ALTRIA GROUP INC CORP BND | | 09/24/2015 | Various | | 196,268 | 180,000 | 3,420 |
| 02377B AC 0 | AMERICAN AIRLINES INC. SECURED CORP BND | | 09/10/2015 | MORGAN STANLEY & CO. INC | | 200,000 | 200,000 | |
| 05348E AV 1 | AVALONBAY COMMUNITIES INC SENIOR CORP BN | | 05/06/2015 | DEUTSCHE BANK AG | | 79,858 | 80,000 | |
| 05523U AP 5 | BAE SYSTEMS HOLDINGS INC SENIOR CORP BND | | 12/03/2015 | J.P. MORGAN SECURITIES INC | | 69,174 | 70,000 | |
| 06051G FT 1 | BANK OF AMERICA CORP SENIOR CORP BND MTN | | 10/14/2015 | BA SECURITIES | | 299,901 | 300,000 | |
| 12527G AC 7 | CF INDUSTRIES HOLDINGS INC SENIOR CORP B | | 09/25/2015 | BARCLAYS CAPITAL | | 199,637 | 210,000 | 2,395 |
| 126408 HD 8 | CSX CORPORATION SENIOR CORP BND | | 10/15/2015 | CITIGROUP GLOBAL MKT INC | | 59,858 | 60,000 | |
| 126650 CL 2 | CVS HEALTH CORP SENIOR CORP BND | | 09/28/2015 | BA SECURITIES | | 205,800 | 200,000 | 1,507 |
| 14040H BJ 3 | CAPITAL ONE FINANCIAL CORP SUB CORP BND | | 10/26/2015 | CREDIT SUISSE FIRST BOSTON COR | | 74,994 | 75,000 | |
| 14042E 5V 8 | CAPITAL ONE FIN CORP SENIOR CORP BND | | 08/13/2015 | MORGAN STANLEY & CO. INC | | 249,728 | 250,000 | |
| 161175 AL 8 | CCO SAFARI II LLC SECURED CORP BND 144A | | 07/09/2015 | GOLDMAN SACHS & CO | | 165,000 | 165,000 | |
| 172967 KB 6 | CITIGROUP INC SENIOR CORP BND | | 10/19/2015 | CITIGROUP GLOBAL MKT INC | | 199,776 | 200,000 | |
| 254709 AL 2 | DISCOVER FINANCIAL SERVICES SENIOR CORP | | 03/02/2015 | CREDIT SUISSE FIRST BOSTON COR | | 34,959 | 35,000 | |
| 26884A BD 4 | ERP OPERATING LIMITED PARTNERS SENIOR CO | | 05/11/2015 | CITIGROUP GLOBAL MKT INC | | 24,863 | 25,000 | |
| 277432 AR 1 | EASTMAN CHEMICAL COMPANY SENIOR CORP BND | | 09/28/2015 | J.P. MORGAN SECURITIES INC | | 199,385 | 205,000 | 325 |
| 278062 AC 8 | EATON CORPORATION SENIOR CORP BND | | 09/24/2015 | WELLS FARGO SECURITIES | | 204,695 | 210,000 | 2,358 |
| 31620M AP 1 | FIDELITY NATIONAL INFORMATION CORP BND | | 10/13/2015 | BA SECURITIES | | 299,607 | 300,000 | |
| 37045X AW 6 | GENERAL MOTORS FINANCIAL CO IN SENIOR CO | | 04/07/2015 | DEUTSCHE BANK AG | | 104,793 | 105,000 | |
| 37045X BB 1 | GENERAL MOTORS FINANCIAL CO IN CORP BND | | 10/07/2015 | DEUTSCHE BANK AG | | 114,947 | 115,000 | |
| 37045X BD 7 | GENERAL MOTORS FINANCIAL CO IN SENIOR CO | | 11/19/2015 | BARCLAYS CAPITAL | | 94,932 | 95,000 | |
| 38141G VP 6 | GOLDMAN SACHS GROUP INC/THE SENIOR CORP | | 09/08/2015 | GOLDMAN SACHS & CO | | 64,867 | 65,000 | |
| 38141G VR 2 | GOLDMAN SACHS GROUP INC/THE SUB CORP BND | | 10/16/2015 | GOLDMAN SACHS & CO | | 39,720 | 40,000 | |
| 40414L AN 9 | HCP INC SENIOR CORP BND | | 05/14/2015 | WELLS FARGO SECURITIES | | 198,252 | 200,000 | |
| 42217K BF 2 | HEALTH CARE REIT INC SENIOR CORP BND | | 05/20/2015 | UBS WARBURG LLC | | 189,859 | 190,000 | |
| 44891A AC 1 | HYUNDAI CAPITAL AMERICA SENIOR CORP BND | | 10/27/2015 | J.P. MORGAN SECURITIES INC | | 134,984 | 135,000 | |
| 45866F AD 6 | INTERCONTINENTALEXCHANGE INC SENIOR CORP | | 11/19/2015 | BA SECURITIES | | 44,992 | 45,000 | |
| 46625H NJ 5 | JPMORGAN CHASE & CO CORP BND | | 09/23/2015 | J.P. MORGAN SECURITIES INC | | 298,965 | 300,000 | |
| 49326E EF 6 | KEYCORP CORP BOND 2.900% 09/15/20 | | 09/08/2015 | KEY BANK | | 104,981 | 105,000 | |
| 539830 BG 3 | LOCKHEED MARTIN CORPORATION SENIOR CORP | | 11/16/2015 | J.P. MORGAN SECURITIES INC | | 34,776 | 35,000 | |
| 552081 AK 7 | LYONDELLBASELL INDUSTRIES NV SENIOR CORP | E | 09/28/2015 | BARCLAYS CAPITAL | | 223,362 | 200,000 | 5,271 |
| 58013M EY 6 | MCDONALDS CORP SENIOR CORP BND | | 12/02/2015 | MORGAN STANLEY & CO. INC | | 89,708 | 90,000 | |
| 709599 AV 6 | PENSKE TRUCK LEASING CO SENIOR CORP BND | | 11/04/2015 | WELLS FARGO SECURITIES | | 184,155 | 185,000 | |
| 747525 AD 5 | QUALCOMM INCORPORATED SENIOR CORP BND | | 05/13/2015 | GOLDMAN SACHS & CO | | 159,872 | 160,000 | |
| 761713 BU 9 | REYNOLDS AMERICAN INC SENIOR CORP BND | | 12/23/2015 | Tax Free Exchange | | 200,120 | 200,000 | 688 |
| 790849 AN 3 | ST JUDE MEDICAL INC SENIOR CORP BND | | 09/14/2015 | BA SECURITIES | | 59,770 | 60,000 | |
| 806851 AC 5 | SCHLUMBERGER HOLDINGS CORP SENIOR CORP B | | 12/10/2015 | J.P. MORGAN SECURITIES INC | | 229,480 | 230,000 | |
| 87165B AJ 2 | SYNCHRONY FINANCIAL SENIOR CORP BND | | 12/01/2015 | CITIGROUP GLOBAL MKT INC | | 149,961 | 150,000 | |
| 94989N BL 0 | WFCM_15-C30 CMBS 2015-C30 C | | 07/27/2015 | WELLS FARGO SECURITIES | | 172,100 | 175,000 | 248 |
| 96949L AA 3 | WILLIAMS PARTNERS LP SENIOR CORP BND | | 02/26/2015 | BARCLAYS CAPITAL | | 199,936 | 200,000 | |

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 775109 BE 0 | ROGERS COMMUNICATIONS INC SENIOR CORP BN | A | 12/01/2015 | J.P. MORGAN SECURITIES INC. | | 84,364 | 85,000 | |
| 00164K AA 5 | ALM_14-14A ABS 14-14A A1 144A | F | 04/02/2015 | CITIGROUP GLOBAL MKT INC. | | 548,900 | 550,000 | 1,803 |
| 06738E AG 0 | BARCLAYS PLC SENIOR CORP BND | F | 06/01/2015 | BARCLAYS CAPITAL | | 1,394,050 | 1,400,000 | |
| 14311D AC 0 | CGMS_15-1A ABS_15-1A A 144A | F | 03/26/2015 | BA SECURITIES | | 250,000 | 250,000 | 260 |
| 67590E AA 2 | OCT15_13-1A ABS 13-1A A 144A | F | 07/23/2015 | CITIGROUP GLOBAL MKT INC. | | 247,125 | 250,000 | 88 |
| 83609C AA 2 | SNDPT_14-3A ABS _14-3A-A 144A | F | 03/24/2015 | BARCLAYS CAPITAL | | 249,750 | 250,000 | 1,401 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 8,871,024 | 8,870,000 | 19,764 |
| 8399997. Total - Bonds - Part 3 | | | | | | 14,881,999 | 15,000,000 | 26,579 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 2,837,031 | 2,800,000 | 1,234 |
| 8399999. Total - Bonds | | | | | | 17,719,030 | 17,800,000 | 27,813 |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | |
| 96949L 10 5 | WILLIAMS PARTNERS LP | | 02/03/2015 | Tax Free Exchange | 5,763.000 | 273,714 | XXX | |
| 009126 20 2 | AIR LIQUIDE SA # US0091262024 | F | 03/16/2015 | BANK OF NEW YORK | 4,300.000 | 111,720 | XXX | |
| 03524A 10 8 | ANHEUSER-BUSCH INBEV NV # US03524A1088 | F | 03/16/2015 | BANK OF NEW YORK | 600.000 | 73,241 | XXX | |
| N07059 21 0 | ASML HOLDING NV # USN070592100 | F | 09/23/2015 | Various | 600.000 | 52,871 | XXX | |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous | | | | | | 511,546 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 511,546 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 511,546 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 511,546 | XXX | 0 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 18,230,576 | XXX | 27,813 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 D2 3 | UNITED STATES TREASURY GOVT BND | .. | 01/22/2015. | DAIN RAUSCHER INC. | | 4,867,455 | 4,790,000 | 4,824,444 | 4,820,509 | | (415) | | (415) | | 4,820,093 | | 47,362 | 47,362 | 18,062 | 04/30/2019. |
| 912828 MZ 0 | UNITED STATES TREASURY GOVT BND | .. | 04/30/2015. | Maturity | | 1,100,000 | 1,100,000 | 1,112,121 | 1,100,844 | | (844) | | (844) | | 1,100,000 | | | 0 | 13,750 | 04/30/2015. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 5,967,455 | 5,890,000 | 5,936,565 | 5,921,353 | 0 | (1,259) | 0 | (1,259) | 0 | 5,920,093 | 0 | 47,362 | 47,362 | 31,812 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 3128M4 2P 7 | FHLMC POOL # G03182 5.000% 05/01/36 | .. | 12/01/2015. | Paydown | | 45,859 | 45,859 | 43,222 | 43,385 | | 2,474 | | 2,474 | | 45,859 | | | 0 | 1,205 | 05/01/2036. |
| 3128M7 LM 6 | FHLMC POOL # G05432 6.000% 04/01/39 | .. | 12/01/2015. | Paydown | | 58,904 | 58,904 | 61,675 | 61,568 | | (2,663) | | (2,663) | | 58,904 | | | 0 | 2,103 | 04/01/2039. |
| 312931 K6 4 | FHLMC POOL # A84817 6.000% 03/01/39 | .. | 12/01/2015. | Paydown | | 1,118 | 1,118 | 1,170 | 1,168 | | (50) | | (50) | | 1,118 | | | 0 | 37 | 03/01/2039. |
| 3132GE S3 5 | FHLMC POOL # Q01438 4.500% 06/01/41 | .. | 12/01/2015. | Paydown | | 46,141 | 46,141 | 47,846 | 47,795 | | (1,655) | | (1,655) | | 46,141 | | | 0 | 960 | 06/01/2041. |
| 3135G0 PP 2 | FNMA AGENCY BND 1.000% 09/20/17 | .. | 12/11/2015. | Various | | 150,328 | 150,000 | 150,000 | 150,000 | | | | 0 | | 150,000 | | 328 | 328 | 1,736 | 09/20/2017. |
| 31407C AE 7 | FNMA POOL # 826305 5.000% 07/01/35 | .. | 12/01/2015. | Paydown | | 92,593 | 92,593 | 86,647 | 86,995 | | 5,598 | | 5,598 | | 92,593 | | | 0 | 2,359 | 07/01/2035. |
| 31410P QW 6 | FNMA POOL # 893369 5.000% 07/01/33 | .. | 12/01/2015. | Paydown | | 51,725 | 51,725 | 49,482 | 49,700 | | 2,025 | | 2,025 | | 51,725 | | | 0 | 1,529 | 07/01/2033. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 446,668 | 446,340 | 440,042 | 440,611 | 0 | 5,729 | 0 | 5,729 | 0 | 446,340 | 0 | 328 | 328 | 9,929 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 125581 GL 6 | CIT GROUP INC SENIOR CORP BND | .. | 05/12/2015. | BA SECURITIES | | 103,375 | 100,000 | 105,500 | 103,956 | | (429) | | (429) | | 103,526 | | (151) | (151) | 3,500 | 03/15/2018. |
| 165167 BS 5 | CHESAPEAKE ENERGY CORPORATION CORP BND | .. | 09/28/2015. | BA SECURITIES | | 89,000 | 100,000 | 110,500 | 106,750 | 325 | (1,949) | | (1,624) | | 105,126 | | (16,126) | (16,126) | 7,313 | 08/15/2017. |
| 17314Q AY 3 | CMLTI_09-11 RMBS_09-11 6A1 144A | .. | 12/25/2015. | Paydown | | 18,089 | 18,089 | 15,918 | 17,447 | | 641 | | 641 | | 18,089 | | | 0 | 160 | 10/25/2035. |
| 21079U AA 3 | CONTINENTAL AIRLINES 2009 2 PA CORP BND | .. | 11/10/2015. | Redemption 100.0000 | | 27,066 | 27,066 | 32,005 | 31,058 | 633 | (4,626) | | (3,993) | | 27,066 | | | 0 | 1,477 | 05/10/2021. |
| 22532V AA 0 | CAALT_12-1 ABS CAALT_12-1A 144A | .. | 01/15/2015. | Paydown | | 34,994 | 34,994 | 34,990 | 34,989 | | 4 | | 4 | | 34,994 | | | 0 | 64 | 09/16/2019. |
| 25459H AV 7 | DIRECTV HOLDINGS LLC CORP BND | .. | 09/14/2015. | Call 101.0903 | | 2,527,258 | 2,500,000 | 2,498,375 | 2,499,645 | | 27,613 | | 27,613 | | 2,527,258 | | | 0 | 84,418 | 02/15/2016. |
| 46629Y AD 1 | JPMCC_07-CB18 PAC SENIOR CMBS 07-CB18 A1 | .. | 12/01/2015. | Paydown | | 27,257 | 27,257 | 30,235 | 29,012 | | (1,755) | | (1,755) | | 27,257 | | | 0 | 806 | 06/12/2047. |
| 46630E AC 4 | JPMCC CMBS 06-CB17 A4 | .. | 04/01/2015. | Paydown | | 11,775 | 11,775 | 13,141 | 12,154 | | (379) | | (379) | | 11,775 | | | 0 | 82 | 12/12/2043. |
| 544152 AG 6 | LORILLARD TOBACCO CO SENIOR CORP BND | .. | 07/15/2015. | Tax Free Exchange | | 232,677 | 200,000 | 199,934 | 199,943 | | 3 | | 3 | | 199,946 | | 32,731 | 32,731 | 4,896 | 05/20/2023. |
| 59156R AR 9 | METLIFE INC CORP BND 6.817% 08/15/18 | .. | 09/24/2015. | KEY BANK | | 285,433 | 250,000 | 259,340 | 254,377 | | (822) | | (822) | | 253,555 | | 31,877 | 31,877 | 19,125 | 08/15/2018. |
| 59156R AT 5 | METLIFE INC CORP BND 7.717% 02/15/19 | .. | 09/28/2015. | US BANCORP | | 5,917 | 5,000 | 5,383 | 5,194 | | (32) | | (32) | | 5,163 | | 754 | 754 | 434 | 02/15/2019. |
| 61753J AB 5 | MSC_07-IQ13 PAC SENIOR CMBS 07-IQ13 A1A | .. | 12/01/2015. | Paydown | | 8,365 | 8,365 | 9,274 | 8,917 | | (552) | | (552) | | 8,365 | | | 0 | 261 | 03/15/2044. |
| 709599 AL 8 | PENSKE TRUCK LEASING CO SENIOR CORP BND | .. | 07/29/2015. | US BANCORP | | 268,949 | 265,000 | 264,425 | 264,619 | | 60 | | 60 | | 264,679 | | 4,270 | 4,270 | 7,915 | 07/17/2018. |
| 781172 AB 7 | RUBY PIPELINE LLC CORP BND 144A | .. | 11/13/2015. | BARCLAYS CAPITAL | | 259,278 | 250,000 | 250,000 | 250,000 | | | | 0 | | 250,000 | | 9,278 | 9,278 | 16,958 | 04/01/2022. |
| 887317 AC 9 | TIME WARNER INC CORP BND | .. | 08/31/2015. | Call 106.2123 | | 69,038 | 65,000 | 64,684 | 64,908 | | 4,130 | | 4,130 | | 69,038 | | | 0 | 3,034 | 11/15/2016. |
| 91159H GX 2 | US BANCORP CORP BND 2.450% 07/27/15 | .. | 07/27/2015. | Maturity | | 475,000 | 475,000 | 474,535 | 474,944 | | 56 | | 56 | | 475,000 | | | 0 | 11,638 | 07/27/2015. |
| 767201 AC 0 | RIO TINTO FINANCE (USA) LTD CORP BND | F | 12/01/2015. | WELLS FARGO SECURITIES | | 27,456 | 25,000 | 25,688 | 25,316 | | (76) | | (76) | | 25,240 | | 2,216 | 2,216 | 2,252 | 07/15/2018. |
| 767201 AH 9 | RIO TINTO FINANCE (USA) LTD CORP BND | F | 11/30/2015. | MILLENNIUM ADVISORS, LL | | 41,975 | 35,000 | 39,025 | 37,132 | | (399) | | (399) | | 36,733 | | 5,241 | 5,241 | 3,430 | 05/01/2019. |
| 902151 AC 3 | TYCO INTERNATIONAL LTD/TYCO IN SENIOR CO | F | 10/14/2015. | Call 122.4600 | | 14,695 | 12,000 | 14,358 | 14,304 | | 391 | | 391 | | 14,695 | | | 0 | 698 | 12/15/2019. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 4,527,597 | 4,409,546 | 4,447,310 | 4,434,665 | 958 | 21,879 | 0 | 22,837 | 0 | 4,457,505 | 0 | 70,090 | 70,090 | 168,461 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 10,941,720 | 10,745,886 | 10,823,917 | 10,796,629 | 958 | 26,349 | 0 | 27,307 | 0 | 10,823,938 | 0 | 117,780 | 117,780 | 210,202 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 2,812,568 | 2,800,000 | 2,837,030 | | | (2,069) | | (2,069) | | 2,834,961 | | (22,392) | (22,392) | 10,019 | XXX |
| 8399999. | Total - Bonds | | | | | 13,754,288 | 13,545,886 | 13,660,947 | 10,796,629 | 958 | 24,280 | 0 | 25,238 | 0 | 13,658,899 | 0 | 95,388 | 95,388 | 220,221 | XXX |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 12508E 10 1 | CDK GLOBAL INC. | .. | 09/23/2015. | JEFFRIES & CO. INC. | 1,183.000 | 59,995 | XXX | 25,233 | 48,219 | (22,986) | | | (22,986) | | 25,233 | | 34,761 | 34,761 | 426 | XXX |
| 96950F 10 4 | WILLIAMS PARTNERS LP | .. | 02/03/2015. | Tax Free Exchange | 6,650.000 | 273,714 | XXX | 349,454 | 297,588 | 51,866 | | | 51,866 | | 349,454 | | (75,740) | (75,740) | | XXX |
| 136385 10 1 | CANADIAN NATURAL RESOURCES LTD. | A | 01/30/2015. | A_ARCICFAY | 11,600.000 | 327,352 | XXX | 353,999 | 358,208 | (4,209) | | | (4,209) | | 353,999 | | (26,647) | (26,647) | 2,225 | XXX |
| 13645T 10 0 | CANADIAN PACIFIC RAILWAY CO # CA13645T10 | A | 01/30/2015. | A_ARCICFAY | 2,850.000 | 502,512 | XXX | 315,500 | 549,167 | (233,667) | | | (233,667) | | 315,500 | | 187,012 | 187,012 | 802 | XXX |
| 453038 40 8 | IMPERIAL OIL LTD # CA4530384086 | A | 01/30/2015. | A_ARCICFAY | 7,800.000 | 290,706 | XXX | 334,415 | 335,634 | (1,219) | | | (1,219) | | 334,415 | | (43,709) | (43,709) | 887 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 009126 20 2 | AIR LIQUIDE SA # US0091262024 | F | 01/30/2015. | A_ARCICFAY | 11,880.000 | 292,486 | XXX | 240,211 | 292,842 | (52,631) | | | (52,631) | | 240,211 | | 52,274 | 52,274 | | XXX |
| 03524A 10 8 | ANHEUSER-BUSCH INBEV NV # US03524A1088 | F | 01/30/2015. | A_ARCICFAY | 1,900.000 | 228,665 | XXX | 199,708 | 213,408 | (13,700) | | | (13,700) | | 199,708 | | 28,957 | 28,957 | | XXX |
| 110448 10 7 | BRITISH AMER TOBACCO PLC # US1104481072 | F | 01/30/2015. | A_ARCICFAY | 5,300.000 | 601,338 | XXX | 493,680 | 571,446 | (77,766) | | | (77,766) | | 493,680 | | 107,658 | 107,658 | | XXX |
| 170715 10 6 | CHRISTIAN DIOR SA # US1707151064 | F | 01/30/2015. | A_ARCICFAY | 10,100.000 | 435,916 | XXX | 446,301 | 444,400 | 1,901 | | | 1,901 | | 446,301 | | (10,385) | (10,385) | 56,791 | XXX |
| 23636T 10 0 | DANONE SA # US23636T1007 | F | 01/30/2015. | A_ARCICFAY | 23,000.000 | 310,730 | XXX | 291,602 | 299,391 | (7,789) | | | (7,789) | | 291,602 | | 19,128 | 19,128 | | XXX |
| 25243Q 20 5 | DIAGEO PLC # US25243Q2057 | F | 01/30/2015. | A_ARCICFAY | 4,850.000 | 571,767 | XXX | 416,312 | 553,337 | (137,025) | | | (137,025) | | 416,312 | | 155,455 | 155,455 | | XXX |
| 502117 20 3 | L OREAL SA | F | 01/30/2015. | A_ARCICFAY | 10,050.000 | 352,253 | XXX | 313,154 | 334,967 | (21,813) | | | (21,813) | | 313,154 | | 39,099 | 39,099 | | XXX |
| 641069 40 6 | NESTLE SA # US6410694060 | F | 01/30/2015. | A_ARCICFAY | 10,000.000 | 763,300 | XXX | 581,292 | 729,500 | (148,208) | | | (148,208) | | 581,292 | | 182,008 | 182,008 | | XXX |
| 66987V 10 9 | NOVARTIS AG # US66987V1098 | F | 01/30/2015. | A_ARCICFAY | 4,950.000 | 480,695 | XXX | 344,412 | 458,667 | (114,255) | | | (114,255) | | 344,412 | | 136,282 | 136,282 | | XXX |
| 670100 20 5 | NOVO NORDISK A/S #US6701002056 | F | 01/30/2015. | A_ARCICFAY | 14,000.000 | 629,720 | XXX | 327,917 | 592,480 | (264,563) | | | (264,563) | | 327,917 | | 301,803 | 301,803 | | XXX |
| 780259 20 6 | ROYAL DUTCH SHELL PLC | F | 01/30/2015. | A_ARCICFAY | 7,550.000 | 484,031 | XXX | 533,721 | 505,473 | 28,248 | | | 28,248 | | 533,721 | | (49,690) | (49,690) | | XXX |
| 78572M 10 5 | SABMILLER PLC | F | 01/30/2015. | A_ARCICFAY | 5,300.000 | 288,903 | XXX | 216,673 | 273,268 | (56,595) | | | (56,595) | | 216,673 | | 72,230 | 72,230 | | XXX |
| 83084V 10 6 | BRITISH SKY BROADCASTING GRP P #US83084V | F | 01/30/2015. | A_ARCICFAY | 1,750.000 | 99,438 | XXX | 97,843 | 97,510 | 333 | | | 333 | | 97,843 | | 1,596 | 1,596 | | XXX |
| 85771P 10 2 | STATOILHYDRO ASA #US85771P1021 | F | 01/30/2015. | A_ARCICFAY | 14,350.000 | 239,215 | XXX | 360,971 | 252,704 | 108,268 | | | 108,268 | | 360,971 | | (121,757) | (121,757) | | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous | | | | | 7,232,736 | XXX | 6,242,398 | 7,208,209 | (965,810) | 0 | 0 | (965,810) | 0 | 6,242,398 | 0 | 990,335 | 990,335 | 61,131 | XXX |
| 9799997. | Total - Common Stocks - Part 4 | | | | | 7,232,736 | XXX | 6,242,398 | 7,208,209 | (965,810) | 0 | 0 | (965,810) | 0 | 6,242,398 | 0 | 990,335 | 990,335 | 61,131 | XXX |
| 9799999. | Total - Common Stocks | | | | | 7,232,736 | XXX | 6,242,398 | 7,208,209 | (965,810) | 0 | 0 | (965,810) | 0 | 6,242,398 | 0 | 990,335 | 990,335 | 61,131 | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 7,232,736 | XXX | 6,242,398 | 7,208,209 | (965,810) | 0 | 0 | (965,810) | 0 | 6,242,398 | 0 | 990,335 | 990,335 | 61,131 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 20,987,024 | XXX | 19,903,345 | 18,004,838 | (964,852) | 24,280 | 0 | (940,572) | 0 | 19,901,297 | 0 | 1,085,723 | 1,085,723 | 281,352 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 WU 0 | UNITED STATES TREASURY GOVT IBND | | 01/30/2015 | DEUTSCHE BANK AG | 04/06/2015 | GOLDMAN SACHS & CO. | 1,420,000 | 1,430,222 | 1,417,432 | 1,429,880 | | (342) | | (342) | | | (12,448) | (12,448) | 396 | 88 |
| 0599999. | Total - Bonds - U.S. Government | | | | | | 1,420,000 | 1,430,222 | 1,417,432 | 1,429,880 | 0 | (342) | 0 | (342) | 0 | 0 | (12,448) | (12,448) | 396 | 88 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 09062X AD 5 | BIOGEN IDEC INC SENIOR CORP BND | | 09/10/2015 | GOLDMAN SACHS & CO. | 09/23/2015 | RBC DOMINION SECURITIES INC. | 95,000 | 94,329 | 97,067 | 94,330 | | | | 0 | | | 2,738 | 2,738 | 178 | |
| 126650 CL 2 | CVS HEALTH CORP SENIOR CORP BND | | 07/13/2015 | BARCLAYS CAPITAL | 08/03/2015 | FIDELITY BANK | 140,000 | 138,592 | 142,856 | 138,597 | | 5 | | 5 | | | 4,259 | 4,259 | 241 | |
| 20030N BN 0 | COMCAST CORPORATION SENIOR CORP BND | | 05/19/2015 | CITIGROUP GLOBAL MKT INC. | 08/03/2015 | CITIGROUP GLOBAL MKT INC. | 95,000 | 94,881 | 95,081 | 94,881 | | | | 0 | | | 200 | 200 | 615 | |
| 46625H LL 2 | JPMORGAN CHASE & CO JRSUB CORP BND | | 05/21/2015 | J.P. MORGAN SECURITIES INC. | 09/15/2015 | WELLS FARGO SECURITIES | 100,000 | 99,288 | 100,552 | 99,291 | | 3 | | 3 | | | 1,261 | 1,261 | 1,499 | |
| 46625H MN 7 | JPMORGAN CHASE & CO SENIOR CORP BND | | 07/14/2015 | J.P. MORGAN SECURITIES INC. | 08/03/2015 | Susquehanna International Ser | 125,000 | 124,530 | 128,018 | 124,532 | | 2 | | 2 | | | 3,486 | 3,486 | 203 | |
| 655844 BR 8 | NORFOLK SOUTHERN CORPORATION SENIOR CORP | | 10/29/2015 | CITIGROUP GLOBAL MKT INC. | 11/24/2015 | BNP PARIBAS | 60,000 | 59,596 | 57,988 | 59,596 | | | | 0 | | | (1,608) | (1,608) | 209 | |
| 74340X BE 0 | PROLOGIS LP SENIOR CORP BND | | 10/27/2015 | MORGAN STANLEY & CO. INC. | 12/01/2015 | J.P. MORGAN SECURITIES INC. | 40,000 | 39,752 | 40,249 | 39,754 | | 2 | | 2 | | | 495 | 495 | 142 | |
| 761713 BB 1 | REYNOLDS AMERICAN INC SENIOR CORP BND | | 06/09/2015 | CITIGROUP GLOBAL MKT INC. | 08/03/2015 | GOLDMAN SACHS & CO. | 25,000 | 24,869 | 27,155 | 24,869 | | | | 0 | | | 2,286 | 2,286 | 219 | |
| 761713 BG 0 | REYNOLDS AMERICAN INC SENIOR CORP BND | | 06/09/2015 | J.P. MORGAN SECURITIES INC. | 08/03/2015 | US BANCORP | 70,000 | 69,788 | 72,051 | 69,790 | | 3 | | 3 | | | 2,261 | 2,261 | 467 | |
| 761713 BM 7 | LORILLARD TOBACCO CO SENIOR CORP BND 144 | | 07/15/2015 | Tax Free Exchange | 12/23/2015 | Tax Free Exchange | 200,000 | 232,177 | 200,120 | 230,422 | | (1,755) | | (1,755) | | | (30,302) | (30,302) | 4,438 | 1,146 |
| 87165B AG 8 | SYNCHRONY FINANCIAL SENIOR CORP BND | | 07/20/2015 | CITIGROUP GLOBAL MKT INC. | 09/23/2015 | CITIGROUP GLOBAL MKT INC. | 80,000 | 79,707 | 80,475 | 79,711 | | 4 | | 4 | | | 764 | 764 | 650 | |
| 871829 AX 5 | SYSCO CORP CORP BND 2.600% 10/01/20 | | 09/23/2015 | GOLDMAN SACHS & CO. | 12/09/2015 | MORGAN STANLEY & CO. INC. | 60,000 | 59,885 | 60,299 | 59,890 | | 5 | | 5 | | | 409 | 409 | 329 | |
| 91324P CP 5 | UNITEDHEALTH GROUP INCORPORATE SENIOR CO | | 07/20/2015 | J.P. MORGAN SECURITIES INC. | 08/03/2015 | BA SECURITIES | 90,000 | 89,756 | 92,195 | 89,757 | | 1 | | 1 | | | 2,438 | 2,438 | 122 | |
| 90351D AA 5 | UBS GROUP FUNDING JERSEY LTD SENIOR CORP | F | 09/21/2015 | UBS WARBURG LLC | 10/07/2015 | COWEN & CO. | 200,000 | 199,658 | 201,030 | 199,661 | | 3 | | 3 | | | 1,369 | 1,369 | 311 | |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | | 1,380,000 | 1,406,808 | 1,395,136 | 1,405,081 | 0 | (1,727) | 0 | (1,727) | 0 | 0 | (9,944) | (9,944) | 9,623 | 1,146 |
| 8399998. | Total - Bonds | | | | | | 2,800,000 | 2,837,030 | 2,812,568 | 2,834,961 | 0 | (2,069) | 0 | (2,069) | 0 | 0 | (22,392) | (22,392) | 10,019 | 1,234 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 2,837,030 | 2,812,568 | 2,834,961 | 0 | (2,069) | 0 | (2,069) | 0 | 0 | (22,392) | (22,392) | 10,019 | 1,234 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

2. Total amount of intangible assets nonadmitted $..........0.

# NONE

# SCHEDULE D - PART 6 - SECTION 2

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

# NONE

# SCHEDULE DA - PART 1

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

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | 13 | 14 | Interest | | | | | | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | | | 15 | 16 | 17 | 18 | 19 | 20 | |
| CUSIP Identification | Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued December 31 of Current Year on Bond Not in Default | Nonadmitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| **Class One Money Market Mutual Funds** | | | | | | | | | | | | | | | | | | | | |
| 31846V 62 5 | FIRST AMERICAN PRIME OBLI CI Z LIQUID AS | SD | | 12/31/2015. | Various | XXX | 3,375 | | | | | | 3,375 | | | | 0.020 | | | |
| 31846V 62 5 | FIRST AMERICAN PRIME OBLI CI Z LIQUID AS | | | 12/31/2015. | Various | XXX | 5,636,761 | | | | | | 5,636,761 | | | | 0.020 | | 815 | |
| 94984B 79 3 | WELLS FARGO ADV HERITAGE MONEY STIF FUND | | | 12/31/2015. | Various | XXX | 9,231 | | | | | | 9,231 | | | | | | 12 | |
| 8999999. Total - Class One Money Market Mutual Funds | | | | | | | 5,649,367 | 0 | 0 | 0 | 0 | XXX | 5,649,367 | 0 | 0 | XXX | XXX | XXX | 827 | 0 |
| 9199999. Total - Short-Term Investments | | | | | | | 5,649,367 | 0 | 0 | 0 | 0 | XXX | 5,649,367 | 0 | 0 | XXX | XXX | XXX | 827 | 0 |

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

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

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

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

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

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

## Sch. DL - Pt. 1
NONE

## Sch. DL - Pt. 2
NONE

# SCHEDULE E - PART 1 - CASH

| 1 Depository | | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Year | 5 Amount of Interest Accrued December 31 of Current Year | 6 Balance | 7 * |
|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | |
| Wells Fargo Bank, NA | San Francisco, CA | | | | | 1,416,502 | XXX |
| 0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories | | XXX | XXX | | | 1,516 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 0 | 0 | 1,418,017 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 1,418,017 | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | 1,418,017 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | (566,203) | 4. April | 292,804 | 7. July | 1,579,711 | 10. October | 2,897,071 |
| 2. February | (656,133) | 5. May | 1,363,579 | 8. August | 2,094,601 | 11. November | 1,442,741 |
| 3. March | 487,563 | 6. June | 1,929,954 | 9. September | 3,058,159 | 12. December | 1,418,017 |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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



# NONE

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | | 1 | 2 | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | 6 |
| | States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusting Carrying Value | Fair Value | Book/Adjusting Carrying Value | Fair Value |
| 1. | Alabama AL | | | | | | |
| 2. | Alaska AK | | | | | | |
| 3. | Arizona AZ | | | | | | |
| 4. | Arkansas AR | B | Protection of FL policyholders | | | 121,636 | 121,672 |
| 5. | California CA | | | | | | |
| 6. | Colorado CO | | | | | | |
| 7. | Connecticut CT | | | | | | |
| 8. | Delaware DE | | | | | | |
| 9. | District of Columbia DC | | | | | | |
| 10. | Florida FL | B | Statutory deposit | | | 228,068 | 228,134 |
| 11. | Georgia GA | B | Protection of GA policyholders | | | 54,736 | 54,752 |
| 12. | Hawaii HI | | | | | | |
| 13. | Idaho ID | | | | | | |
| 14. | Illinois IL | | | | | | |
| 15. | Indiana IN | | | | | | |
| 16. | Iowa IA | | | | | | |
| 17. | Kansas KS | | | | | | |
| 18. | Kentucky KY | | | | | | |
| 19. | Louisiana LA | | | | | | |
| 20. | Maine ME | | | | | | |
| 21. | Maryland MD | | | | | | |
| 22. | Massachusetts MA | B | Protection of MA policyholders | | | 110,543 | 110,651 |
| 23. | Michigan MI | | | | | | |
| 24. | Minnesota MN | | | | | | |
| 25. | Mississippi MS | | | | | | |
| 26. | Missouri MO | | | | | | |
| 27. | Montana MT | | | | | | |
| 28. | Nebraska NE | | | | | | |
| 29. | Nevada NV | O | Protection of NV policyholders/workers compensation | | | 301,667 | 302,661 |
| 30. | New Hampshire NH | B | Protection of NH policyholders | | | 499,815 | 499,535 |
| 31. | New Jersey NJ | | | | | | |
| 32. | New Mexico NM | B | Protection of all policyholders/protection of NM policyholders | 310,287 | 311,649 | 310,287 | 311,649 |
| 33. | New York NY | | | | | | |
| 34. | North Carolina NC | B | Protection of NC policyholders | | | 329,432 | 329,527 |
| 35. | North Dakota ND | | | | | | |
| 36. | Ohio OH | O | Protection of all policyholders | 3,757,386 | 3,794,412 | | |
| 37. | Oklahoma OK | | | | | | |
| 38. | Oregon OR | B | Workers compensation | | | 127,718 | 127,755 |
| 39. | Pennsylvania PA | | | | | | |
| 40. | Rhode Island RI | | | | | | |
| 41. | South Carolina SC | B | Protection of SC policyholders | | | 150,338 | 150,261 |
| 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 | 4,067,673 | 4,106,061 | 2,234,240 | 2,236,597 |

**DETAILS OF WRITE-INS**

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

# 2015 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK