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# ANNUAL STATEMENT

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

of the Condition and Affairs of the

# American Mutual Life Association

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) | NAIC Company Code..... 56286 | Employer's ID Number..... 34-6577472

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

Incorporated/Organized..... | Commenced Business.....

| | | |
|---|---|---|
| Statutory Home Office | 19424 South Waterloo Road….. Cleveland ..... OH ..... US ..... 44119<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 19424 South Waterloo Road….. Cleveland ..... OH ..... US..... 44119<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 2165311900<br>*(Area Code) (Telephone Number)* |
| Mail Address | 19424 South Waterloo Road….. Cleveland ..... OH ..... US ..... 44119<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 19424 South Waterloo Road….. Cleveland ..... OH ..... US ..... 44119<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 2165311900<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.AmericanMutual.org | |
| Statutory Statement Contact | Theresa Aveni<br>*(Name)* | 2165311900<br>*(Area Code) (Telephone Number) (Extension)* |
| | t.aveni@americanmutual.org<br>*(E-Mail Address)* | *(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Timothy Percic | President | 2. Theresa Aveni | Secretary-Treasurer |
| 3. | | 4. | |

## OTHER

| | | | |
|---|---|---|---|
| Joseph Zab | First Vice President | James Czeck | Second Vice President |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Ronald Zab | Kenneth Shine | Jaime Loncar | Alyce Kane |
| Charle Kohli | James Mannion | | |

State of........ Ohio
County of..... Cuyahoga

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) |
| Timothy Percic | Theresa Aveni | |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| President | Secretary-Treasurer | |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This ________ day of ________________ 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

# SUMMARY INVESTMENT SCHEDULE

| | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Investment Categories | Amount | Percentage | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 14,841,232 | 37.2 | 14,841,232 | | 14,841,232 | 37.2 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | 0.0 | | | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies | | 0.0 | | | 0 | 0.0 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | | 0.0 | | | 0 | 0.0 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 1,132,866 | 2.8 | 1,132,866 | | 1,132,866 | 2.8 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | | 0.0 | | | 0 | 0.0 |
| 1.43 Revenue and assessment obligations | 2,788,034 | 7.0 | 2,788,034 | | 2,788,034 | 7.0 |
| 1.44 Industrial development and similar obligations | | 0.0 | | | 0 | 0.0 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 436,047 | 1.1 | 436,047 | | 436,047 | 1.1 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | | 0.0 | | | 0 | 0.0 |
| 1.513 All other | | 0.0 | | | 0 | 0.0 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | | 0.0 | | | 0 | 0.0 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521 | | 0.0 | | | 0 | 0.0 |
| 1.523 All other | | 0.0 | | | 0 | 0.0 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 19,710,368 | 49.4 | 19,710,368 | | 19,710,368 | 49.4 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | | 0.0 | | | 0 | 0.0 |
| 2.3 Affiliated securities | | 0.0 | | | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.0 | | | 0 | 0.0 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.22 Unaffiliated | 501,250 | 1.3 | 501,250 | | 501,250 | 1.3 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.32 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.42 Unaffiliated | 62,100 | 0.2 | 62,100 | | 62,100 | 0.2 |
| 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 | 28,274 | 0.1 | 28,274 | | 28,274 | 0.1 |
| 4.6 Mezzanine real estate loans | | 0.0 | | | 0 | 0.0 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | 124,194 | 0.3 | 124,194 | | 124,194 | 0.3 |
| 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 | 115,112 | 0.3 | 115,112 | | 115,112 | 0.3 |
| 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 | 164,113 | 0.4 | 164,113 | | 164,113 | 0.4 |
| 11. Other invested assets | | 0.0 | | | 0 | 0.0 |
| 12. Total invested assets | 39,903,590 | 100.0 | 39,903,590 | 0 | 39,903,590 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

## Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 123,951 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) | 6,385 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | | 6,385 |
| 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 | 6,141 | |
| | 8.2 Totals, Part 3, Column 9 | | 6,141 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | | 124,195 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 124,195 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

## Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 806 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 30,000 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | | 30,000 |
| 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 | | 2,532 |
| 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) | | 28,274 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | | 28,274 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | | 28,274 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

**NONE**

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 38,298,374 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 3,687,339 |
| 3. | Accrual of discount | | 59,698 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | | |
| | 4.4 Part 4, Column 11 | | 0 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 102,881 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 2,433,664 |
| 7. | Deduct amortization of premium | | 242,732 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 39,471,895 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 39,471,895 |

# 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 | 15,277,278 | 18,533,206 | 16,884,954 | 14,535,494 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 15,277,278 | 18,533,206 | 16,884,954 | 14,535,494 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 1,132,866 | 1,253,411 | 1,144,728 | 1,120,000 |
| 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 | 2,788,033 | 3,398,952 | 2,849,126 | 2,665,000 |
| Industrial and Miscellaneous and Hybrid | 8. United States | 19,710,368 | 19,208,373 | 19,836,585 | 19,630,000 |
| Securities (Unaffiliated) | 9. Canada | | | | |
| | 10. Other Countries | | | | |
| | 11. Totals | 19,710,368 | 19,208,373 | 19,836,585 | 19,630,000 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 38,908,545 | 42,393,942 | 40,715,393 | 37,950,494 |
| **PREFERRED STOCKS** | 14. United States | 501,250 | 476,275 | 501,250 | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 501,250 | 476,275 | 501,250 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 501,250 | 476,275 | 501,250 | |
| **COMMON STOCKS** | 20. United States | 62,100 | 62,100 | 62,100 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 62,100 | 62,100 | 62,100 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 62,100 | 62,100 | 62,100 | |
| | **26. Total Stocks** | 563,350 | 538,375 | 563,350 | |
| | **27. Total Bonds and Stocks** | 39,471,895 | 42,932,317 | 41,278,743 | |

# 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<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | |
| 1.1 NAIC 1 | 1,523,052 | 1,145,069 | 7,875,561 | 4,297,550 | | 14,841,232 | 38.1 | 14,947,889 | 39.6 | 14,841,232 | |
| 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 | 1,523,052 | 1,145,069 | 7,875,561 | 4,297,550 | 0 | 14,841,232 | 38.1 | 14,947,889 | 39.6 | 14,841,232 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | |
| 2.1 NAIC 1 | | | 507 | 264,377 | 171,164 | 436,048 | 1.1 | 565,756 | 1.5 | 436,048 | |
| 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 | 507 | 264,377 | 171,164 | 436,048 | 1.1 | 565,756 | 1.5 | 436,048 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.2 NAIC 2 | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 4.1 NAIC 1 | | | 254,622 | 878,245 | | 1,132,866 | 2.9 | 1,259,990 | 3.3 | 1,132,866 | |
| 4.2 NAIC 2 | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 0 | 0 | 254,622 | 878,245 | 0 | 1,132,866 | 2.9 | 1,259,990 | 3.3 | 1,132,866 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | |
| 5.1 NAIC 1 | | | | 2,515,677 | 272,356 | 2,788,034 | 7.2 | 2,797,527 | 7.4 | 2,788,034 | |
| 5.2 NAIC 2 | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3 | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 0 | 0 | 0 | 2,515,677 | 272,356 | 2,788,034 | 7.2 | 2,797,527 | 7.4 | 2,788,034 | 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | |
| 6.1 NAIC 1 | | 732,006 | 308,325 | 2,526,759 | | 3,567,090 | 9.2 | 4,183,493 | 11.1 | 3,567,090 | |
| 6.2 NAIC 2 | | 3,256,492 | 7,020,004 | 1,648,766 | 1,956,016 | 13,881,278 | 35.7 | 12,490,586 | 33.1 | 13,881,278 | |
| 6.3 NAIC 3 | | 762,000 | 300,000 | 300,000 | | 1,362,000 | 3.5 | 900,150 | 2.4 | 1,362,000 | |
| 6.4 NAIC 4 | | | 300,000 | | | 300,000 | 0.8 | 289,632 | 0.8 | 300,000 | |
| 6.5 NAIC 5 | | 600,000 | | | | 600,000 | 1.5 | 300,000 | 0.8 | 600,000 | |
| 6.6 NAIC 6 | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals | 0 | 5,350,498 | 7,928,329 | 4,475,525 | 1,956,016 | 19,710,368 | 50.7 | 18,163,861 | 48.1 | 19,710,368 | 0 |
| 7. **Hybrid Securities** | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| 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) 1,523,052 | 1,877,075 | 8,439,014 | 10,482,608 | 443,520 | 22,765,270 | 58.5 | XXX | XXX | 22,765,270 | 0 |
| 9.2 NAIC 2 | (d) 0 | 3,256,492 | 7,020,004 | 1,648,766 | 1,956,016 | 13,881,278 | 35.7 | XXX | XXX | 13,881,278 | 0 |
| 9.3 NAIC 3 | (d) 0 | 762,000 | 300,000 | 300,000 | 0 | 1,362,000 | 3.5 | XXX | XXX | 1,362,000 | 0 |
| 9.4 NAIC 4 | (d) 0 | 0 | 300,000 | 0 | 0 | 300,000 | 0.8 | XXX | XXX | 300,000 | 0 |
| 9.5 NAIC 5 | (d) 0 | 600,000 | 0 | 0 | 0 | (c) 600,000 | 1.5 | XXX | XXX | 600,000 | 0 |
| 9.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.7 Totals | 1,523,052 | 6,495,567 | 16,059,018 | 12,431,374 | 2,399,536 | (b) 38,908,548 | 100.0 | XXX | XXX | 38,908,548 | 0 |
| 9.8 Line 9.7 as a % of Col. 6 | 3.9 | 16.7 | 41.3 | 32.0 | 6.2 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 10. **Total Bonds Prior Year** | | | | | | | | | | | |
| 10.1 NAIC 1 | 15,000 | 3,102,658 | 7,150,553 | 12,436,998 | 1,049,446 | XXX | XXX | 23,754,655 | 63.0 | 23,754,655 | |
| 10.2 NAIC 2 | 650,342 | 1,750,000 | 7,081,884 | 1,250,000 | 1,758,360 | XXX | XXX | 12,490,586 | 33.1 | 12,490,586 | |
| 10.3 NAIC 3 | 300,150 | 600,000 | | | | XXX | XXX | 900,150 | 2.4 | 900,150 | |
| 10.4 NAIC 4 | | | 162,000 | 127,632 | | XXX | XXX | 289,632 | 0.8 | 289,632 | |
| 10.5 NAIC 5 | | | 300,000 | | | XXX | XXX | (c) 300,000 | 0.8 | 300,000 | |
| 10.6 NAIC 6 | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 10.7 Totals | 965,492 | 5,452,658 | 14,694,437 | 13,814,630 | 2,807,806 | XXX | XXX | (b) 37,735,023 | 100.0 | 37,735,023 | 0 |
| 10.8 Line 10.7 as a % of Col. 8 | 2.6 | 14.4 | 38.9 | 36.6 | 7.4 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 11. **Total Publicly Traded Bonds** | | | | | | | | | | | |
| 11.1 NAIC 1 | 1,523,052 | 1,877,075 | 8,439,014 | 10,482,608 | 443,520 | 22,765,270 | 58.5 | 23,754,655 | 63.0 | 22,765,270 | XXX |
| 11.2 NAIC 2 | | 3,256,492 | 7,020,004 | 1,648,766 | 1,956,016 | 13,881,278 | 35.7 | 12,490,586 | 33.1 | 13,881,278 | XXX |
| 11.3 NAIC 3 | | 762,000 | 300,000 | 300,000 | | 1,362,000 | 3.5 | 900,150 | 2.4 | 1,362,000 | XXX |
| 11.4 NAIC 4 | | | 300,000 | | | 300,000 | 0.8 | 289,632 | 0.8 | 300,000 | XXX |
| 11.5 NAIC 5 | | 600,000 | | | | 600,000 | 1.5 | 300,000 | 0.8 | 600,000 | XXX |
| 11.6 NAIC 6 | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.7 Totals | 1,523,052 | 6,495,567 | 16,059,018 | 12,431,374 | 2,399,536 | 38,908,548 | 100.0 | 37,735,023 | 100.0 | 38,908,548 | XXX |
| 11.8 Line 11.7 as a % of Col. 6 | 3.9 | 16.7 | 41.3 | 32.0 | 6.2 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 3.9 | 16.7 | 41.3 | 32.0 | 6.2 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. **Total Privately Placed Bonds** | | | | | | | | | | | |
| 12.1 NAIC 1 | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.2 NAIC 2 | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.3 NAIC 3 | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.4 NAIC 4 | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.5 NAIC 5 | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.6 NAIC 6 | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.8 Line 12.7 as a % of Col. 6 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

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

(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

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

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.5 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | |
| 1.1 Issuer Obligations | 1,523,052 | 1,145,069 | 7,875,561 | 4,297,550 | | 14,841,232 | 38.1 | 14,947,889 | 39.6 | 14,841,232 | |
| 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 | 1,523,052 | 1,145,069 | 7,875,561 | 4,297,550 | 0 | 14,841,232 | 38.1 | 14,947,889 | 39.6 | 14,841,232 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | |
| 2.1 Issuer Obligations | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.2 Residential Mortgage-Backed Securities | | 507 | 264,377 | 171,164 | | 436,048 | 1.1 | 565,756 | 1.5 | 436,048 | |
| 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 | 507 | 264,377 | 171,164 | 0 | 436,048 | 1.1 | 565,756 | 1.5 | 436,048 | 0 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 3.1 Issuer Obligations | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.5 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 4.1 Issuer Obligations | | | 254,622 | 878,245 | | 1,132,866 | 2.9 | 1,259,990 | 3.3 | 1,132,866 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.5 Totals | 0 | 0 | 254,622 | 878,245 | 0 | 1,132,866 | 2.9 | 1,259,990 | 3.3 | 1,132,866 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | |
| 5.1 Issuer Obligations | | | | 2,515,677 | 272,356 | 2,788,034 | 7.2 | 2,797,527 | 7.4 | 2,788,034 | |
| 5.2 Residential Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.5 Totals | 0 | 0 | 0 | 2,515,677 | 272,356 | 2,788,034 | 7.2 | 2,797,527 | 7.4 | 2,788,034 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | |
| 6.1 Issuer Obligations | | 5,350,498 | 7,928,329 | 4,475,525 | 1,956,016 | 19,710,368 | 50.7 | 18,163,861 | 48.1 | 19,710,368 | |
| 6.2 Residential Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.5 Totals | 0 | 5,350,498 | 7,928,329 | 4,475,525 | 1,956,016 | 19,710,368 | 50.7 | 18,163,861 | 48.1 | 19,710,368 | 0 |
| 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 | 1,523,052 | 6,495,567 | 16,058,511 | 12,166,997 | 2,228,372 | 38,472,500 | 98.9 | XXX | XXX | 38,472,500 | 0 |
| 9.2 Residential Mortgage-Backed Securities | 0 | 507 | 264,377 | 171,164 | 0 | 436,048 | 1.1 | XXX | XXX | 436,048 | 0 |
| 9.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.5 Totals | 1,523,052 | 6,496,074 | 16,322,888 | 12,338,161 | 2,228,372 | 38,908,548 | 100.0 | XXX | XXX | 38,908,548 | 0 |
| 9.6 Line 9.5 as a % of Col. 6 | 3.9 | 16.7 | 42.0 | 31.7 | 5.7 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 10. **Total Bonds Prior Year** | | | | | | | | | | | |
| 10.1 Issuer Obligations | 965,492 | 5,452,658 | 14,691,595 | 13,628,446 | 2,431,076 | XXX | XXX | 37,169,267 | 98.5 | 37,169,267 | |
| 10.2 Residential Mortgage-Backed Securities | | | 2,842 | 186,184 | 376,730 | XXX | XXX | 565,756 | 1.5 | 565,756 | |
| 10.3 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | 0 | 0.0 | | |
| 10.4 Other Loan-Backed and Structured Securities | | | | | | XXX | XXX | 0 | 0.0 | | |
| 10.5 Totals | 965,492 | 5,452,658 | 14,694,437 | 13,814,630 | 2,807,806 | XXX | XXX | 37,735,023 | 100.0 | 37,735,023 | 0 |
| 10.6 Line 10.5 as a % of Col. 8 | 2.6 | 14.4 | 38.9 | 36.6 | 7.4 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 11. **Total Publicly Traded Bonds** | | | | | | | | | | | |
| 11.1 Issuer Obligations | 1,523,052 | 6,495,567 | 16,058,511 | 12,166,997 | 2,228,372 | 38,472,500 | 98.9 | 37,169,267 | 98.5 | 38,472,500 | XXX |
| 11.2 Residential Mortgage-Backed Securities | | 507 | 264,377 | 171,164 | | 436,048 | 1.1 | 565,756 | 1.5 | 436,048 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.5 Totals | 1,523,052 | 6,496,074 | 16,322,888 | 12,338,161 | 2,228,372 | 38,908,548 | 100.0 | 37,735,023 | 100.0 | 38,908,548 | XXX |
| 11.6 Line 11.5 as a % of Col. 6 | 3.9 | 16.7 | 42.0 | 31.7 | 5.7 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 3.9 | 16.7 | 42.0 | 31.7 | 5.7 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. **Total Privately Placed Bonds** | | | | | | | | | | | |
| 12.1 Issuer Obligations | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.2 Residential Mortgage-Backed Securities | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.4 Other Loan-Backed and Structured Securities | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.5 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.6 Line 12.5 as a % of Col. 6 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

## Short-Term Investments

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

NONE

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

# SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | | |
|---|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year) | | |
| 2. | Cost paid/(consideration received) on additions: | | |
| 2.1 | Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | | |
| 2.2 | Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | | 0 |
| 3. | Unrealized valuation increase/(decrease): | | |
| 3.1 | Section 1, Column 17 | | |
| 3.2 | Section 2, Column 19 | | 0 |
| 4. | Total gain (loss) on termination recognized, Section 2, Column 22 | | |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | | |
| 6. | Amortization: | | |
| 6.1 | Section 1, Column 19 | | |
| 6.2 | Section 2, Column 21 | | 0 |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item: | | |
| 7.1 | Section 1, Column 20 | | |
| 7.2 | Section 2, Column 23 | | 0 |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value: | | |
| 8.1 | Section 1, Column 18 | | |
| 8.2 | Section 2, Column 20 | | 0 |
| 9. | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8) | | 0 |
| 10. | Deduct nonadmitted assets | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 0 |

**NONE**

# SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year) | | | | |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | | | | |
| 3.1 | Add: | | | | |
| | Change in variation margin on open contracts - highly effective hedges: | | | | |
| 3.11 | Section 1, Column 15, current year minus | | | | |
| 3.12 | Section 1, Column 15, prior year | | 0 | | |
| | Change in the valuation margin on open contracts - all other: | | | | |
| 3.13 | Section 1, Column 18, current year minus | | | | |
| 3.14 | Section 1, Column 18, prior year | | 0 | 0 | |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item: | | | | |
| 3.21 | Section 1, Column 17, current year to date minus | | | | |
| 3.22 | Section 1, Column 17, prior year | | 0 | | |
| | Change in amount recognized: | | | | |
| 3.23 | Section 1, Column 19, current year to date minus | | | | |
| 3.24 | Section 1, Column 19, prior year | | 0 | 0 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | 0 |
| 4.1 | Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) | | | | |
| 4.2 | Less: | | | | |
| 4.21 | Amount used to adjust basis of hedged item (Section 2, Column 17) | | | | |
| 4.22 | Amount recognized (Section 2, Column 16) | | 0 | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | 0 |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| 5.1 | Total gain (loss) recognized for terminations in prior year | | | | |
| 5.2 | Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | | | |
| 6. | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) | | | | 0 |
| 7. | Deduct nonadmitted assets | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 0 |

**NONE**

# SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

| Replication (Synthetic) Asset Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Desig. or Other Description | Book/Adjusted Carrying Value | Fair Value |

# NONE

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

NONE

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year-To-Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Add: Opened or Acquired Transactions | | | | | | | | | 0 | 0 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | XXX | | XXX | | XXX | | XXX | 0 |
| 4. Less: Closed or Disposed of Transactions | | | | | | | | | 0 | 0 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | 0 | 0 |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | XXX | | XXX | | XXX | | XXX | 0 |
| 7. Ending inventory | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE DB - VERIFICATION

## Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

**NONE**

| | | | |
|---|---|---|---|
| | | | Book/Adjusted Carrying Value Check |
| 1. | Part A, Section 1, Column 14 | | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance | | |
| 3. | Subtotal (Line 1 plus Line 2) | | 0 |
| 4. | Part D, Section 1, Column 5 | | |
| 5. | Part D, Section 1, Column 6 | | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | | Fair Value Check |
| 7. | Part A, Section 1, Column 16 | | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 0 |
| 10. | Part D, Section 1, Column 8 | | |
| 11. | Part D, Section 1, Column 9 | | |
| 12. | Total (Line 9 minus Line 10 minus Line 11) | | 0 |
| | | | Potential Exposure Check |
| 13. | Part A, Section 1, Column 21 | | |
| 14. | Part B, Section 1, Column 20 | | |
| 15. | Part D, Section 1, Column 11 | | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Other (a) |
|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | | |
| 2. Cost of cash equivalents acquired | 0 | | |
| 3. Accrual of discount | 0 | | |
| 4. Unrealized valuation increase (decrease) | 0 | | |
| 5. Total gain (loss) on disposals | 0 | | |
| 6. Deduct consideration received on disposals | 0 | | |
| 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) | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 0 |

**NONE**

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

# SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (13 - 11 - 12) | Total Foreign Exchange Change in B./A.C.V | Gross Income Earned Less Interest on Encumbrances | Taxes, Repairs, and Expenses Incurred |
| **Properties Occupied by the Reporting Entity - Administrative** | | | | | | | | | | | | | | | | |
| HOME OFFICE | | CLEVELAND | OH | 01/01/1982 | 01/01/1982 | 424,087 | | 124,194 | 213,100 | 6,141 | | | (6,141) | | 40,000 | 54,151 |
| 0299999. Properties Occupied by the Reporting Entity - Administrative | | | | | | 424,087 | 0 | 124,194 | 213,100 | 6,141 | 0 | 0 | (6,141) | 0 | 40,000 | 54,151 |
| 0399999. Total - Properties Occupied by the Reporting Entity | | | | | | 424,087 | 0 | 124,194 | 213,100 | 6,141 | 0 | 0 | (6,141) | 0 | 40,000 | 54,151 |
| 0699999. Totals | | | | | | 424,087 | 0 | 124,194 | 213,100 | 6,141 | 0 | 0 | (6,141) | 0 | 40,000 | 54,151 |

# SCHEDULE A - PART 2

## Showing all Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| **Acquired by Purchase** | | | | | | | | |
| | CLEVELAND | OH | 07/01/2015 | MCPHILLIPS | 6,385 | | 6,172 | |
| 0199999. Total - Acquired by Purchase | | | | | 6,385 | 0 | 6,172 | 0 |
| 0399999. Totals | | | | | 6,385 | 0 | 6,172 | 0 |

# SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A. C. V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |

# NONE

# SCHEDULE B - PART 1

## Showing all Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| **Mortgages in Good Standing - Commercial Mortgages - All Other** | | | | | | | | | | | | | | |
| | | EUCLID | OH | | 05/01/2015 | 5.500 | 28,274 | | | | | | 236,200 | |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | | 28,274 | 0 | 0 | 0 | 0 | 0 | 236,200 | XXX |
| 0899999. Total - Mortgages in Good Standing | | | | | | | 28,274 | 0 | 0 | 0 | 0 | 0 | 236,200 | XXX |
| 3399999. Totals | | | | | | | 28,274 | 0 | 0 | 0 | 0 | 0 | 236,200 | XXX |

General Interrogatory:

1. Mortgages in good standing $..........0 unpaid taxes $..........0 interest due and unpaid.
2. Restructured mortgages $..........0 unpaid taxes $..........0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.
4. Mortgages in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.

# SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| **Mortgages in Good Standing - Mezzanine Loans** | | | | | | | | |
| | EUCLID | OHIO | | 05/01/2015 | 5.500 | 30,000 | | 236,200 |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans | | | | | | 30,000 | 0 | 236,200 |
| 0899999. Total - Mortgages in Good Standing | | | | | | 30,000 | 0 | 236,200 |
| 3399999. Totals | | | | | | 30,000 | 0 | 236,200 |

# SCHEDULE B - PART 3

## Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| **Mortgages Closed by Repayment** | | | | | | | | | | | | | | | | | |
| | EUCLID | OH | | 06/01/2005 | 03/02/2015 | 806 | | | | | 0 | | | 806 | | | 0 |
| 0199999. Total - Mortgages Closed by Repayment | | | | | | 806 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 806 | 0 | 0 | 0 |
| **Mortgages With Partial Repayments** | | | | | | | | | | | | | | | | | |
| | EUCLID | OH | | 05/01/2015 | | | | | | | 0 | | | 1,726 | | | 0 |
| 0299999. Total - Mortgages With Partial Repayments | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,726 | 0 | 0 | 0 |
| 0599999. Total Mortgages | | | | | | 806 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,532 | 0 | 0 | 0 |

# SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Desig-nation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |

# NONE

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |

**NONE**

# SCHEDULE BA - PART 3

## Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Dispoal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |

# NONE

# 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 |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912803 AQ 6 | US TREASURY STRIP | | | | 1FE | 26,922 | 96.790 | 33,489 | 34,600 | 31,528 | | 1,100 | | | | | | | | 06/01/2012. | 02/15/2019. |
| 912810 DX 3 | U.S.TREASURY BOND | | | | 1 | 601,875 | 105.480 | 527,400 | 500,000 | 505,922 | | (7,108) | | | 7.500 | 7.412 | MN | 4,726 | 37,500 | 08/14/2002. | 11/15/2016. |
| 912810 DX 3 | U.S.TREASURY BOND | | | | 1 | 1,266,250 | 105.480 | 1,054,800 | 1,000,000 | 1,017,130 | | (18,684) | | | 7.500 | 7.374 | MN | 9,452 | 75,000 | 08/21/2002. | 11/15/2016. |
| 912810 ED 6 | U.S. TREASURY BOND | | | | 1 | 458,172 | 123.960 | 433,860 | 350,000 | 374,136 | | (6,768) | | | 8.125 | 7.601 | FA | 10,752 | 28,438 | 08/01/2003. | 08/15/2019. |
| 912810 EL 8 | U.S.TREASURY BOND | | | | 1 | 1,350,625 | 132.200 | 1,322,000 | 1,000,000 | 1,107,745 | | (18,216) | | | 8.000 | 7.222 | MN | 10,082 | 80,000 | 08/21/2002. | 11/15/2021. |
| 912810 EL 8 | U.S.TREASURY BOND | | | | 1 | 1,349,375 | 132.200 | 1,322,000 | 1,000,000 | 1,108,268 | | (18,312) | | | 8.000 | 7.218 | MN | 10,082 | 80,000 | 10/17/2002. | 11/15/2021. |
| 912810 EM 6 | U.S. TREASURY BOND | | | | 1 | 344,094 | 134.090 | 368,748 | 275,000 | 299,112 | | (3,672) | | | 7.250 | 6.666 | FA | 7,538 | 19,938 | 10/08/2003. | 08/15/2022. |
| 912810 EM 6 | U.S. TREASURY BOND | | | | 1 | 248,625 | 134.090 | 268,180 | 200,000 | 217,682 | | (2,652) | | | 7.250 | 6.661 | FA | 5,482 | 14,500 | 04/20/2004. | 08/15/2022. |
| 912810 EN 4 | U.S.TREASURY BOND | | | | 1 | 654,688 | 139.000 | 695,000 | 500,000 | 552,768 | | (7,644) | | | 7.625 | 6.897 | MN | 4,805 | 38,125 | 08/21/2002. | 11/15/2022. |
| 912810 EN 4 | U.S.TREASURY BOND | | | | 1 | 655,000 | 139.000 | 695,000 | 500,000 | 552,920 | | (7,656) | | | 7.625 | 6.895 | MN | 4,805 | 38,125 | 08/21/2002. | 11/15/2022. |
| 912810 EQ 7 | U.S. TREASURY BOND | | | | 1 | 602,031 | 129.000 | 645,000 | 500,000 | 537,890 | | (4,998) | | | 6.250 | 5.810 | FA | 11,815 | 31,250 | 03/13/2003. | 08/15/2023. |
| 912810 EQ 7 | U.S. TREASURY BOND | | | | 1 | 559,063 | 129.000 | 645,000 | 500,000 | 522,833 | | (2,978) | | | 6.250 | 5.977 | FA | 11,815 | 31,250 | 10/30/2003. | 08/15/2023. |
| 912810 EQ 7 | U.S. TREASURY BOND | | | | 1 | 220,000 | 129.000 | 258,000 | 200,000 | 208,797 | | (1,164) | | | 6.250 | 5.987 | FA | 4,726 | 12,500 | 05/11/2006. | 08/15/2023. |
| 912810 ES 3 | U.S. TREASURY BOND | | | | 1 | 982,266 | 144.680 | 1,085,100 | 750,000 | 843,894 | | (10,644) | | | 7.500 | 6.666 | MN | 7,089 | 56,250 | 01/09/2003. | 11/15/2024. |
| 912810 ET 1 | U.S. TREASURY BOND | | | | 1 | 1,994,063 | 146.700 | 2,200,500 | 1,500,000 | 1,703,613 | | (22,200) | | | 7.625 | 6.714 | FA | 43,243 | 114,375 | 11/21/2002. | 02/15/2025. |
| 912810 EW 4 | U.S. TREASURY BOND | | | | 1 | 281,445 | 135.650 | 339,125 | 250,000 | 264,522 | | (1,440) | | | 6.000 | 5.671 | FA | 5,671 | 15,000 | 04/02/2004. | 02/15/2026. |
| 912810 EX 2 | U.S. TREASURY BOND | | | | 1 | 1,235,313 | 144.020 | 1,440,200 | 1,000,000 | 1,106,867 | | (10,008) | | | 6.750 | 6.098 | FA | 25,521 | 67,500 | 02/18/2003. | 08/15/2026. |
| 912810 FA 1 | U.S. TREASURY BOND | | | | 1 | 374,531 | 143.110 | 429,330 | 300,000 | 335,981 | | (3,084) | | | 6.375 | 5.692 | FA | 7,231 | 19,125 | 06/27/2003. | 08/15/2027. |
| 912810 FA 1 | U.S. TREASURY BOND | | | | 1 | 372,000 | 143.110 | 429,330 | 300,000 | 334,746 | | (2,980) | | | 6.375 | 5.713 | FA | 7,231 | 19,125 | 07/03/2003. | 08/15/2027. |
| 912810 FE 3 | U.S. TREASURY | | | | 1 | 293,133 | 135.890 | 373,698 | 275,000 | 284,621 | | (768) | | | 5.500 | 5.314 | FA | 5,718 | 15,125 | 11/29/2004. | 08/15/2028. |
| 912810 FF 0 | U.S. TREASURY BOND | | | | 1 | 246,038 | 133.500 | 324,405 | 243,000 | 244,621 | | (125) | | | 5.250 | 5.215 | MN | 1,608 | 12,758 | 08/24/2004. | 11/15/2028. |
| 912810 FF 0 | U.S. TREASURY BOND | | | | 1 | 207,500 | 133.500 | 267,000 | 200,000 | 204,016 | | (312) | | | 5.250 | 5.147 | MN | 1,323 | 10,500 | 11/05/2004. | 11/15/2028. |
| 912810 FG 8 | U.S. TREASURY | | | | 1 | 300,738 | 133.890 | 368,198 | 275,000 | 292,563 | | (1,344) | | | 5.250 | 4.935 | FA | 5,459 | 14,438 | 12/22/2009. | 02/15/2029. |
| 912810 FG 8 | U.S. TREASURY | | | | 1 | 142,350 | 133.890 | 174,057 | 130,000 | 138,408 | | (648) | | | 5.250 | 4.931 | FA | 2,580 | 6,825 | 12/23/2009. | 02/15/2029. |
| 912810 FP 8 | US TREASURY | | | | 1 | 870,234 | 139.000 | 1,042,500 | 750,000 | 839,918 | | (5,964) | | | 5.375 | 4.800 | FA | 15,241 | 40,313 | 12/09/2010. | 02/15/2031. |
| 912833 KN 9 | U.S.TREASURY ZERO COUPON | | | | 1 | 148,881 | 90.500 | 271,500 | 300,000 | 282,651 | | 10,920 | | | | | | | | 10/03/2003. | 08/15/2017. |
| 912833 KP 4 | U.S.TREASURY ZERO COUPON | | | | 1 | 148,167 | 89.060 | 267,180 | 300,000 | 279,207 | | 10,920 | | | | | | | | 12/30/2003. | 11/15/2017. |
| 912833 KU 3 | U.S. TREASURY STRIP | | | | 1 | 99,546 | 96.650 | 193,300 | 200,000 | 177,547 | | 7,091 | | | | | | | | 12/29/2004. | 02/15/2019. |
| 912833 LQ 1 | U.S. TREASURY STRIP | | | | 1 | 158,574 | 84.770 | 254,310 | 300,000 | 220,040 | | 10,104 | | | | | | | | 12/11/2009. | 02/15/2024. |
| 912833 QB 9 | US TREASURY STRIP | | | | 1 | 187,360 | 75.510 | 302,040 | 400,000 | 251,288 | | 12,576 | | | | | | | | 12/09/2010. | 11/15/2027. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 16,378,857 | XXX | 18,030,250 | 14,032,600 | 14,841,232 | 0 | (106,658) | 0 | 0 | XXX | XXX | XXX | 223,996 | 877,958 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. Government - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 0399999. U.S. Government - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. Government - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 0499999. U.S. Government - Other Loan-Backed and Structured Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 16,378,857 | XXX | 18,030,250 | 14,032,600 | 14,841,232 | 0 | (106,658) | 0 | 0 | XXX | XXX | XXX | 223,996 | 877,958 | XXX | XXX |
| **All Other Governments - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | 4 | 5 | 6 | 7 | Fair Value 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 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 |
| 36202D 5R 8 | G.N.M.A. II POOL #3556 | | | | 1 | 61,837 | 100.000 | 62,492 | 62,492 | 62,996 | | 185 | | | 5.500 | 5.460 | MO-20 | 431 | 3,151 | 06/07/2004. | 05/20/2034. |
| 36202D BY 6 | G.N.M.A. II POOL #2755 | | | | 1 | 5,385 | 100.000 | 5,385 | 5,385 | 5,536 | | 28 | | | 7.000 | 6.813 | MO-20 | 41 | 360 | 06/01/1999. | 05/20/2029. |
| 36202D FG 1 | G.N.M.A. II POOL #2867 | | | | 1 | 2,129 | 100.000 | 2,146 | 2,146 | 2,906 | | 117 | | | 7.500 | 5.564 | MO-20 | 18 | 152 | 12/28/1999. | 01/20/2030. |
| 36202D MR 9 | G.N.M.A. II POOL #3068 | | | | 1 | 15,252 | 100.000 | 14,740 | 14,740 | 8,552 | | (1,357) | | | 6.500 | 10.917 | MO-20 | 116 | 895 | 10/17/2002. | 04/20/2031. |
| 36202D RX 1 | G.N.M.A. II POOL #3202 | | | | 1 | 60,979 | 100.000 | 59,086 | 59,086 | 33,969 | | (5,035) | | | 7.000 | 11.920 | MO-20 | 450 | 3,892 | 02/08/2002. | 02/20/2032. |
| 36202D S5 1 | G.N.M.A. II POOL #3240 | | | | 1 | 28,650 | 100.000 | 27,798 | 27,798 | 15,680 | | (2,620) | | | 7.000 | 12.069 | MO-20 | 222 | 1,824 | 05/01/2002. | 05/20/2032. |
| 36202D TT 8 | G.N.M.A. II POOL #3262 | | | | 1 | 29,506 | 100.000 | 28,130 | 28,130 | 9,030 | | (4,102) | | | 7.000 | 20.054 | MO-20 | 239 | 1,830 | 07/22/2002. | 07/20/2032. |
| 36202E FP 9 | G.N.M.A. II POOL #3774 | | | | 1 | 56,089 | 100.000 | 56,115 | 56,115 | 56,388 | | 74 | | | 5.500 | 5.475 | MO-20 | 413 | 2,803 | 11/01/2005. | 10/20/2035. |
| 36202E PX 1 | G.N.M.A. II POOL #4038 | | | | 1 | 27,962 | 100.000 | 27,989 | 27,989 | 27,910 | | 3 | | | 5.500 | 5.516 | MO-20 | 266 | 1,318 | 11/13/2007. | 10/20/2037. |
| 36202E S8 3 | G.N.M.A. II POOL #4143 | | | | 1 | 102,619 | 100.000 | 104,034 | 104,034 | 103,676 | | 344 | | | 5.000 | 5.023 | MO-20 | 809 | 4,591 | 05/22/2008. | 05/20/2038. |
| 36204L HR 5 | G.N.M.A. POOL #372940 | | | | 1 | 453 | 100.000 | 524 | 461 | 507 | | 4 | | | 6.500 | 6.120 | MO-15 | 24 | 17 | 02/15/1994. | 01/15/2024. |
| 36213Q Z2 8 | G.N.M.A. POOL #561561 | | | | 1 | 23,034 | 100.000 | 22,555 | 22,555 | 17,211 | | (1,307) | | | 6.500 | 8.380 | MO-15 | 187 | 1,304 | 09/24/2001. | 08/15/2031. |
| 36291E AW 1 | G.N.M.A. POOL #625621 | | | | 1 | 52,749 | 100.000 | 52,324 | 52,324 | 52,109 | | (132) | | | 5.500 | 5.520 | MO-15 | 369 | 2,697 | 12/01/2003. | 12/15/2033. |
| 36295F GE 8 | G.N.M.A. POOL #668997 | | | | 1 | 39,453 | 100.000 | 39,638 | 39,638 | 39,578 | | 46 | | | 5.500 | 5.510 | MO-15 | 396 | 1,945 | 05/14/2007. | 04/15/2037. |
| 0699999. All Other Governments - Issuer Obligations | | | | | | 506,097 | XXX | 502,956 | 502,894 | 436,047 | 0 | (13,752) | 0 | 0 | XXX | XXX | XXX | 3,980 | 26,777 | XXX | XXX |
| **All Other Governments - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 0799999. All Other Governments - Residential Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **All Other Governments - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 0899999. All Other Gov't - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **All Other Governments - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 0999999. All Other Governments - Other Loan-Backed and Structured Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 1099999. Total - All Other Governments | | | | | | 506,097 | XXX | 502,956 | 502,894 | 436,047 | 0 | (13,752) | 0 | 0 | XXX | XXX | XXX | 3,980 | 26,777 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 1299999. U.S. States, Territories - Residential Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 1399999. U.S. States, Territories - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 1499999. U.S. States, Territories - Other Loan-Backed and Structured Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 09088R VF 0 | BIRMINGHAM AL | | | 1 | 1FE | 127,419 | 112.530 | 140,663 | 125,000 | 126,098 | | (264) | | | 5.650 | 5.601 | FA | 2,941 | 7,063 | 12/30/2010. | 02/01/2025. |
| 159195 SE 7 | CHANNELVIEW TX | | | 1 | 1FE | 127,875 | 110.500 | 138,125 | 125,000 | 126,231 | | (288) | | | 5.576 | 5.522 | FA | 2,635 | 6,970 | 03/17/2010. | 08/15/2028. |
| 244127 XN 1 | DEER PARK TX | | | 1 | 1FE | 127,625 | 112.170 | 140,213 | 125,000 | 126,130 | | (276) | | | 5.438 | 5.389 | FA | 2,570 | 6,798 | 07/21/2010. | 02/15/2029. |
| 561144 CL 8 | MALHEUR COUNTY | | | | 1FE | 129,093 | 116.420 | 145,525 | 125,000 | 127,793 | | (240) | | | 5.584 | 5.462 | JD | 306 | 6,980 | 07/28/2010. | 06/15/2027. |

# 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 |
| 63165T AR 6 | NASSAU COUNTY NY | | | | 1FE | 130,774 | 116.610 | 145,763 | 125,000 | 128,524 | | (360) | | | 5.375 | 5.228 | AO | 1,675 | 6,719 | 09/21/2009. | 10/01/2025. |
| 940157 RF 9 | WASHINGTON SUBN SAN. DIST | | | 1 | 1FE | 123,536 | 109.367 | 136,709 | 125,000 | 124,485 | | 156 | | | 5.000 | 5.021 | JD | 531 | 6,250 | 12/23/2009. | 06/01/2027. |
| 975672 5V 4 | WINSTON SALEM NC | | | 1 | 1FE | 122,862 | 103.750 | 124,500 | 120,000 | 121,278 | | (288) | | | 5.650 | 5.590 | JD | 557 | 6,780 | 06/22/2010. | 06/01/2032. |
| 97705L WP 8 | WISCONSIN STATE | | | 1 | 1FE | 128,108 | 111.690 | 139,613 | 125,000 | 126,233 | | (300) | | | 5.300 | 5.248 | MN | 1,089 | 6,625 | 09/21/2009. | 05/01/2027. |
| 977123 ZG 6 | WISCONSIN STATE TRANSPORTATION | | | 1 | 1FE | 127,438 | 113.840 | 142,300 | 125,000 | 126,096 | | (264) | | | 5.500 | 5.452 | JJ | 3,447 | 6,875 | 12/02/2010. | 07/01/2026. |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | | 1,144,728 | XXX | 1,253,411 | 1,120,000 | 1,132,866 | 0 | (2,124) | 0 | 0 | XXX | XXX | XXX | 15,751 | 61,059 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 1999999. U.S. Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 2099999. U.S. Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 2199999. U.S. Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | | 1,144,728 | XXX | 1,253,411 | 1,120,000 | 1,132,866 | 0 | (2,124) | 0 | 0 | XXX | XXX | XXX | 15,751 | 61,059 | 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** | | | | | | | | | | | | | | | | | | | | | |
| 31331Q KY 2 | FFCB | | | | 1 | 586,084 | 130.050 | 682,763 | 525,000 | 563,177 | | (3,458) | | | 5.770 | 5.379 | JJ | 14,856 | 30,293 | 05/13/2009. | 01/05/2027. |
| 31331V HD 1 | FFCB | | | | 1 | 815,800 | 121.600 | 972,800 | 800,000 | 809,640 | | (924) | | | 5.300 | 5.237 | FA | 14,869 | 42,400 | 06/02/2009. | 08/25/2026. |
| 31331Y K9 0 | FFCB | | | | 1 | 772,616 | 126.450 | 961,020 | 760,000 | 768,535 | | (636) | | | 5.270 | 5.211 | MN | 6,584 | 40,052 | 07/21/2009. | 05/01/2029. |
| 3133XE XR 5 | FHLB | | | | 1 | 274,576 | 124.040 | 328,706 | 265,000 | 272,356 | | (360) | | | 5.125 | 4.987 | MS | 4,019 | 13,581 | 11/18/2009. | 03/14/2036. |
| 880591 DM 1 | TENN. VALLEY AUTHORITY | | | | 1 | 400,050 | 144.020 | 453,663 | 315,000 | 374,325 | | (4,116) | | | 7.125 | 5.996 | MN | 3,689 | 22,444 | 09/22/2009. | 05/01/2030. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 2,849,126 | XXX | 3,398,952 | 2,665,000 | 2,788,033 | 0 | (9,494) | 0 | 0 | XXX | XXX | XXX | 44,017 | 148,770 | 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** | | | | | | | | | | | | | | | | | | | | | |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | 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 - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | 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 - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 2,849,126 | XXX | 3,398,952 | 2,665,000 | 2,788,033 | 0 | (9,494) | 0 | 0 | XXX | XXX | XXX | 44,017 | 148,770 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 020002 AU 5 | ALLSTATE CORP | | | 1 | 2FE | 105,500 | 108.750 | 108,750 | 100,000 | 105,020 | | (240) | | | 6.500 | 6.189 | MN | 819 | 6,500 | 01/27/2014. | 05/15/2057. |
| 02360X AM 9 | AMERENERGY GENERATING | | | 1 | 5FE | 303,375 | 25.000 | 75,000 | 300,000 | 300,000 | | | | | 6.300 | 6.300 | AO | 4,712 | 18,900 | 11/17/2010. | 04/01/2020. |
| 03523T AV 0 | ANHEUSER-BUSCH | | | | 1FE | 300,000 | 109.020 | 327,060 | 300,000 | 300,000 | | | | | 5.000 | 5.000 | AO | 3,164 | 15,000 | 09/03/2010. | 04/15/2020. |
| 04273W AB 7 | ARROW ELECTRONICS | | | | 2FE | 296,595 | 105.860 | 317,580 | 300,000 | 300,000 | | | | | 5.125 | 5.125 | MS | 5,097 | 15,375 | 11/19/2010. | 03/01/2021. |
| 054303 AU 6 | AVON PRODUCTS INC | | | | 4FE | 242,885 | 93.730 | 234,325 | 250,000 | 250,000 | | | | | 5.750 | 5.750 | MS | 4,765 | 14,375 | 04/23/2009. | 03/01/2018. |
| 05990K AC 0 | BANC OF CALIFORNIA | | | 1 | 2FE | 199,250 | 99.120 | 198,240 | 200,000 | 199,313 | | 63 | | | 5.250 | 5.268 | AO | 2,215 | 5,513 | 03/31/2015. | 04/15/2025. |
| 06051G EC 9 | BANK OF AMERICA | | | | 2FE | 313,452 | 110.110 | 330,330 | 300,000 | 306,492 | | (1,440) | | | 5.625 | 5.506 | JJ | 8,461 | 16,875 | 02/18/2011. | 07/01/2020. |
| 079867 AW 7 | BELLSOUTH TELE | | | 1 | 2FE | 275,250 | 108.780 | 326,340 | 300,000 | 300,000 | | | | | 6.375 | 6.375 | JD | 1,572 | 19,125 | 02/25/2009. | 06/01/2028. |
| 084423 AS 1 | W.R. BERKLEY CORP | | | 1 | 2FE | 300,165 | 106.620 | 319,860 | 300,000 | 300,000 | | | | | 4.625 | 4.625 | MS | 4,067 | 13,875 | 03/15/2012. | 03/15/2022. |

# 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 |
| 093662 AE 4 | BLOCK FINANCIAL | | | | 2FE | 309,450 | 104.970 | 314,910 | 300,000 | 300,000 | | | | | 5.500 | 5.500 | MN | 2,712 | 16,500 | 11/07/2012. | 11/01/2022. |
| 107015 AA 7 | BREMER FINANCIAL CORP | | | | 2FE | 300,000 | 96.750 | 290,250 | 300,000 | 300,000 | | | | | 5.200 | 5.200 | JD | 43 | 15,643 | 12/30/2014. | 12/30/2024. |
| 108035 AA 4 | BRIDGE BANCORP INC | | | | 2FE | 300,000 | 101.260 | 303,780 | 300,000 | 300,000 | | | | | 5.250 | 5.250 | MS | 3,970 | | 09/11/2015. | 09/30/2025. |
| 118230 AJ 0 | BUCKEYE PARTNERS | | | | 2FE | 279,390 | 90.540 | 251,701 | 278,000 | 278,000 | | | | | 4.875 | 4.875 | FA | 5,644 | 13,553 | 08/07/2012. | 02/01/2021. |
| 126117 AR 1 | CNA FINANCIAL | | | | 2FE | 303,000 | 112.450 | 337,350 | 300,000 | 300,000 | | | | | 5.750 | 5.750 | FA | 6,522 | 17,250 | 10/13/2011. | 08/15/2021. |
| 144285 AJ 2 | CARPENTER TECHNOLOGY CORP | | | | 2FE | 296,529 | 101.330 | 303,990 | 300,000 | 300,000 | | | | | 5.200 | 5.200 | JJ | 7,223 | 15,600 | 06/30/2011. | 07/15/2021. |
| 172967 HB 0 | CITIGROUP | | | | 2FE | 267,550 | 107.100 | 267,750 | 250,000 | 250,000 | | | | | 5.500 | 5.500 | MS | 4,106 | 13,750 | 04/02/2014. | 09/13/2025. |
| 18683K AD 3 | CLIFFS NATURAL RESOURCES | | | | 4FE | 304,500 | 16.830 | 50,490 | 300,000 | 300,000 | | | | | 4.875 | 4.875 | AO | 2,444 | 14,625 | 10/05/2012. | 04/01/2021. |
| 201723 AJ 2 | COMMERCIAL METALS | | | | 3FE | 314,511 | 102.250 | 306,750 | 300,000 | 300,000 | | | | | 7.350 | 7.350 | FA | 8,337 | 22,050 | 11/19/2010. | 08/15/2018. |
| 205887 BN 1 | CONAGRA FOODS | | | | 2FE | 322,950 | 108.420 | 325,260 | 300,000 | 300,000 | | (22,950) | | | 6.625 | 6.625 | FA | 7,514 | 9,938 | 07/28/2015. | 08/15/2039. |
| 209111 ED 1 | CONSOLIDATED EDISON CO. OF NEW YORK | | | | 1FE | 293,250 | 106.740 | 320,220 | 300,000 | 300,000 | | | | | 5.100 | 5.100 | JD | 671 | 15,300 | 05/10/2010. | 06/15/2033. |
| 212015 AH 4 | CONTINENTAL RESOURCES | | | 1 | 3FE | 297,000 | | 298,250 | 300,000 | 298,250 | | 1,250 | | | 5.000 | 5.029 | MS | 4,397 | 7,500 | 03/23/2015. | 09/15/2022. |
| 237194 AE 5 | DARDEN RESTAURANTS | | | | 3FE | 296,100 | 98.580 | 295,740 | 300,000 | 300,000 | | | | | 6.000 | 6.000 | FA | 6,805 | 18,000 | 08/16/2013. | 08/15/2035. |
| 244199 BD 6 | DEERE & COMPANY | | | | 1FE | 314,760 | 117.670 | 353,010 | 300,000 | 310,172 | | (744) | | | 5.375 | 5.199 | AO | 3,358 | 16,125 | 11/18/2009. | 10/16/2029. |
| 263534 BG 3 | DUPONT | | | 1 | 1FE | 194,688 | 118.550 | 237,100 | 200,000 | 200,000 | | | | | 6.500 | 6.500 | JJ | 6,019 | 13,000 | 03/05/2009. | 01/15/2028. |
| 26884L AB 5 | EQT | | | 1 | 2FE | 307,560 | 92.110 | 276,330 | 300,000 | 300,000 | | | | | 4.875 | 4.875 | MN | 1,843 | 14,625 | 02/21/2012. | 11/15/2021. |
| 268948 AA 4 | EAGLE BANCORP | | | | 2FE | 202,000 | 99.750 | 199,500 | 200,000 | 201,728 | | (192) | | | 5.750 | 5.701 | MS | 3,815 | 12,331 | 07/31/2014. | 09/01/2024. |
| 268948 AA 4 | EAGLE BANCORP | | | | 2FE | 100,000 | 99.750 | 99,750 | 100,000 | 100,000 | | | | | 5.750 | 5.750 | MS | 1,906 | 6,165 | 07/31/2014. | 09/01/2024. |
| 277196 AB 7 | EASTERN VIRGINIA BANC SHARES | | | 1 | 2FE | 100,000 | 99.250 | 99,250 | 100,000 | 100,000 | | | | | 6.500 | 6.500 | MN | 1,068 | 3,413 | 04/15/2015. | 05/01/2025. |
| 292505 AK 0 | ENCANA CORP | | | | 2FE | 292,500 | 86.130 | 258,390 | 300,000 | 300,000 | | | | | 5.150 | 5.150 | MN | 1,974 | 15,450 | 05/29/2012. | 11/15/2041. |
| 29358Q AE 9 | ENSCO | | | 1 | 2FE | 184,154 | 72.170 | 144,340 | 200,000 | 184,726 | | 572 | | | 5.200 | 5.630 | MS | 7,351 | 5,287 | 09/01/2015. | 03/15/2025. |
| 30161M AJ 2 | EXELON GENERATION | | | 1 | 2FE | 253,744 | 88.580 | 199,305 | 225,000 | 251,996 | | (1,104) | | | 5.750 | 5.134 | AO | 3,261 | 12,938 | 05/29/2014. | 10/01/2041. |
| 307000 AA 7 | FAMILY DOLLAR STORES | | | | 3FE | 301,500 | 102.290 | 306,870 | 300,000 | 300,000 | | | | | 5.000 | 5.000 | FA | 6,247 | 15,000 | 09/01/2011. | 02/01/2021. |
| 32115D AA 4 | FIRST NBC BANK | | | | 2FE | 300,000 | 100.220 | 300,660 | 300,000 | 300,000 | | | | | 5.750 | 5.750 | FA | 6,380 | 8,625 | 02/10/2015. | 02/18/2025. |
| 36159D HG 2 | CD - GE MONEY BANK SALT LAKE CITY UT | | | | 1FE | 50,000 | | 50,000 | 50,000 | 50,000 | | | | | 4.100 | 4.100 | JJ | 938 | 2,050 | 06/01/2012. | 01/16/2019. |
| 38141G ES 9 | GOLDMAN SACH GROUP INC | | | | 2FE | 297,525 | 114.490 | 343,470 | 300,000 | 300,000 | | | | | 5.950 | 5.950 | JJ | 8,265 | 17,850 | 10/16/2009. | 01/15/2027. |
| 381426 KH 7 | CD - GOLDMAN SACHS BK USA SALT LAKE CITY | | | | 1FE | 30,000 | | 30,000 | 30,000 | 30,000 | | | | | 4.900 | 4.900 | JD | 81 | 1,470 | 06/01/2012. | 06/11/2018. |
| 381426 KW 4 | CD - GOLDMAN SACHS BK USA SALT LAKE CITY | | | | 1FE | 50,000 | | 50,000 | 50,000 | 50,000 | | | | | 5.100 | 5.100 | JD | 42 | 2,550 | 06/01/2012. | 06/25/2018. |
| 381426 XT 7 | CD - GOLDMAN SACH BANK USA NEW YORK NY | | | | 1FE | 2,023 | | 2,006 | 2,000 | 2,006 | | (3) | | | 4.400 | 4.387 | JD | | 88 | 06/01/2012. | 12/31/2018. |
| 382550 BA 8 | GOODYEAR | | | | 3FE | 162,000 | 116.000 | 187,920 | 162,000 | 162,000 | | | | | 8.750 | 8.750 | FA | 5,359 | 14,175 | 03/05/2010. | 08/15/2020. |
| 41013M QP 8 | JOHN HANCOCK LIFE INS CO (MANULIFE) | | | 1 | 1FE | 300,000 | 112.200 | 336,600 | 300,000 | 300,000 | | | | | 5.000 | 5.000 | JD | 658 | 15,000 | 06/10/2003. | 06/15/2028. |
| 41138P AA 1 | HAPPY STATE BANK | | | 1 | 2FE | 100,000 | 98.750 | 98,750 | 100,000 | 100,000 | | | | | 5.875 | 5.875 | FA | 2,447 | | 07/23/2015. | 08/01/2025. |
| 416515 AZ 7 | HARTFORD FINANCIAL | | | | 2FE | 310,500 | 109.580 | 328,740 | 300,000 | 300,000 | | | | | 5.500 | 5.500 | MS | 4,159 | 16,500 | 08/18/2010. | 03/30/2020. |
| 428236 BR 3 | HEWLETT PACKERD | | | | 2FE | 296,433 | 90.500 | 271,500 | 300,000 | 300,000 | | | | | 6.000 | 6.000 | MS | 5,178 | 18,000 | 12/17/2012. | 09/15/2041. |
| 431571 AA 6 | HILLENBRAND INC | | | | 2FE | 300,447 | 108.580 | 325,740 | 300,000 | 300,000 | | | | | 5.500 | 5.500 | JJ | 7,640 | 16,500 | 07/14/2010. | 07/15/2020. |
| 45384B AA 4 | INDEPENDENT BANK GROUP | | | | 2FE | 100,000 | 98.500 | 98,500 | 100,000 | 100,000 | | | | | 5.875 | 5.875 | FA | 2,447 | 6,022 | 07/17/2014. | 08/01/2024. |
| 457153 AF 1 | INGRAM MICRO INC | | | | 2FE | 310,350 | 100.230 | 300,690 | 300,000 | 300,000 | | | | | 5.000 | 5.000 | FA | 5,877 | 15,000 | 10/05/2012. | 08/10/2022. |
| 472319 AK 8 | JEFFRIES GROUP INC | | | | 2FE | 293,250 | 103.380 | 310,140 | 300,000 | 300,000 | | | | | 5.125 | 5.125 | AO | 3,328 | 15,375 | 03/13/2012. | 04/13/2018. |
| 494550 AT 3 | KINDER MORGAN | | | | 2FE | 203,750 | 79.200 | 158,400 | 200,000 | 200,000 | | | | | 5.800 | 5.800 | MS | 3,401 | 11,600 | 10/13/2011. | 03/15/2035. |
| 49456B AF 8 | KINDER MORGAN | | | 1 | 2FE | 94,000 | 89.800 | 89,800 | 100,000 | 94,208 | | 208 | | | 4.300 | 4.564 | JD | 365 | 2,150 | 09/01/2015. | 06/01/2025. |
| 500255 AN 4 | KOHLS CORPORATION | | | 1 | 2FE | 103,503 | 103.820 | 103,820 | 100,000 | 100,000 | | | | | 6.000 | 6.000 | JJ | 3,008 | 6,000 | 08/16/2013. | 01/15/2033. |
| 502413 AY 3 | L-3 COMMUNICATIONS | | | | 2FE | 305,742 | 113.000 | 339,000 | 300,000 | 300,000 | | | | | 5.200 | 5.200 | AO | 3,291 | 15,600 | 12/28/2011. | 10/15/2019. |

# 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 |
| 52472E AA 7 | LEGACY TEXAS FINANCIAL GROUP | | | 1 | 2FE | 250,000 | 99.250 | 248,125 | 250,000 | 250,000 | | | | | 5.500 | 5.500 | JD | 1,168 | | 11/18/2015. | 12/01/2025. |
| 527288 BE 3 | LEUCADIA ;NATIONAL CORP | | | 1 | 3FE | 255,655 | 96.890 | 242,225 | 250,000 | 254,355 | | (624) | | | 5.500 | 5.406 | AO | 2,788 | 13,750 | 11/18/2013. | 10/18/2023. |
| 529772 AF 2 | LEXMARK INTERNATIONAL | | | | 2FE | 309,000 | 102.450 | 307,350 | 300,000 | 300,000 | | | | | 5.125 | 5.125 | MS | 4,507 | 15,375 | 03/22/2013. | 03/15/2020. |
| 565849 AD 8 | MARATHON OIL CORP | | | | 2FE | 297,636 | 104.940 | 314,820 | 300,000 | 300,000 | | | | | 6.000 | 6.000 | AO | 4,488 | 18,000 | 04/22/2009. | 10/01/2017. |
| 570535 AJ 3 | MARKEL CORP | | | | 2FE | 299,850 | 109.900 | 329,700 | 300,000 | 300,000 | | | | | 5.350 | 5.350 | JD | 1,319 | 16,050 | 06/15/2011. | 06/01/2021. |
| 58503F 40 3 | MEDLEY CAPITAL CORP | | | | 2FE | 296,766 | 24.500 | 73,500 | 300,000 | 300,000 | | 3,234 | | | 6.500 | 6.500 | JAJO | 3,312 | | 12/14/2015. | 01/30/2021. |
| 61747Y CJ 2 | MORGAN STANLEY | | | | 1FE | 302,865 | 109.690 | 329,070 | 300,000 | 300,000 | | | | | 5.625 | 5.625 | MS | 4,577 | 16,875 | 09/15/2011. | 09/23/2019. |
| 626717 AG 7 | MURPHY OIL CORP | | | | 2FE | 298,500 | 61.500 | 184,500 | 300,000 | 300,000 | | | | | 5.125 | 5.125 | JD | 1,264 | 15,375 | 01/16/2013. | 12/01/2042. |
| 631103 AD 0 | NASDAQ OMX GROUP | | | | 2FE | 305,367 | 109.710 | 329,130 | 300,000 | 300,000 | | | | | 5.550 | 5.550 | JJ | 7,709 | 16,650 | 03/15/2011. | 01/15/2020. |
| 63743F PK 6 | NATIONAL RURAL UTILITY CORP | | | 1 | 1FE | 400,000 | 97.550 | 390,200 | 400,000 | 400,000 | | | | | 4.000 | 4.000 | MON | 6,049 | 16,000 | 02/21/2012. | 02/15/2030. |
| 72447X AD 9 | PITNEY BOWES INC | | | | 2FE | 308,166 | 106.360 | 319,080 | 300,000 | 300,000 | | | | | 5.600 | 5.600 | MS | 4,925 | 16,800 | 05/25/2012. | 03/15/2018. |
| 725906 AH 4 | PLACER DOME INC | | | | 2FE | 198,736 | 84.810 | 169,620 | 200,000 | 198,766 | | 30 | | | 6.375 | 6.415 | MS | 4,227 | 6,375 | 07/28/2015. | 03/01/2033. |
| 779382 AP 5 | ROWAN COMPANIES INC | | | 1 | 2FE | 300,000 | 70.050 | 210,150 | 300,000 | 300,000 | | | | | 4.875 | 4.875 | JD | 1,202 | 7,313 | 06/04/2015. | 06/01/2022. |
| 78490F GP 8 | SLM CORP | | | 1 | 3FE | 300,000 | 87.750 | 263,250 | 300,000 | 300,000 | | | | | 5.250 | 5.250 | MS | 4,617 | 15,750 | 09/30/2003. | 03/15/2019. |
| 786514 BR 9 | SAFEWAY INC | | | | 5FE | 308,100 | 85.760 | 257,280 | 300,000 | 300,000 | | | | | 5.000 | 5.000 | FA | 5,671 | 15,000 | 08/07/2012. | 08/15/2019. |
| 84265V AA 3 | SOUTHERN COPPER CORP | | | | 2FE | 237,375 | 96.650 | 217,463 | 225,000 | 225,000 | | (12,375) | | | 7.500 | 7.500 | JJ | 3,970 | | 09/11/2015. | 07/27/2035. |
| 869099 AH 4 | SUSQUEHANNA BANCSHARES | | | | 1FE | 312,525 | 110.910 | 332,730 | 300,000 | 308,325 | | (1,260) | | | 5.375 | 5.230 | FA | 6,097 | 16,125 | 08/21/2012. | 08/15/2022. |
| 88732J AJ 7 | TIME WARNER CABLE | | | | 2FE | 103,208 | 102.140 | 101,119 | 99,000 | 99,000 | | (4,208) | | | 6.550 | 6.550 | MN | 1,066 | | 12/28/2015. | 05/01/2037. |
| 88732J AW 8 | TIME WARNER CABLE INC | | | | 2FE | 305,703 | 105.470 | 316,410 | 300,000 | 300,000 | | | | | 5.000 | 5.000 | FA | 6,247 | 15,000 | 06/22/2010. | 02/01/2020. |
| 90131H AV 7 | 21ST CENTURY FOX AMERICA INC. (NEW AMER) | | | | 2FE | 22,944 | 138.444 | 24,920 | 18,000 | 21,899 | | (456) | | | 9.500 | 7.809 | JJ | 792 | 1,710 | 09/11/2013. | 07/15/2024. |
| 90131H AV 7 | 21ST CENTURY FOX AMERICA INC. (NEW AMER) | | | | 2FE | 118,300 | 138.444 | 125,984 | 91,000 | 112,525 | | (2,520) | | | 9.500 | 7.683 | JJ | 4,003 | 8,645 | 09/13/2013. | 07/15/2024. |
| 910304 AA 2 | UNITED FINANCIAL BANCORP | | | | 2FE | 300,000 | 99.750 | 299,250 | 300,000 | 300,000 | | | | | 5.750 | 5.750 | AO | 4,301 | 17,633 | 09/18/2014. | 10/01/2024. |
| 911684 AD 0 | US CELLULAR CORP | | | 1 | 3FE | 300,000 | 86.750 | 260,250 | 300,000 | 300,000 | | | | | 6.700 | 6.700 | JD | 881 | 20,100 | 10/27/2011. | 12/15/2033. |
| 929903 AM 4 | WACHOVIA | | | | 1FE | 400,000 | 111.350 | 445,400 | 400,000 | 400,000 | | | | | 5.500 | 5.500 | FA | 9,162 | 22,000 | 10/20/2011. | 08/01/2035. |
| 931142 CH 4 | WAL-MART | | | | 1FE | 325,566 | 122.290 | 366,870 | 300,000 | 316,587 | | (1,476) | | | 5.875 | 5.567 | AO | 4,201 | 17,625 | 12/11/2009. | 04/05/2027. |
| 959802 AH 2 | WESTERN UNION | | | | 2FE | 303,900 | 98.460 | 295,380 | 300,000 | 300,000 | | (3,900) | | | 6.200 | 6.200 | MN | 2,242 | 9,300 | 06/30/2015. | 11/17/2036. |
| 98310W AJ 7 | WYNDHAM WORLDWIDE | | | | 2FE | 300,933 | 100.080 | 300,240 | 300,000 | 300,000 | | | | | 4.250 | 4.250 | MS | 4,227 | 12,750 | 03/13/2012. | 03/01/2022. |
| 98372P AK 4 | XL GROUP PLC-(REINSURANCE COMPANY) | | | | 2FE | 294,360 | 116.950 | 350,850 | 300,000 | 300,000 | | | | | 6.250 | 6.250 | MN | 2,363 | 18,750 | 08/06/2010. | 05/15/2027. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 19,836,585 | XXX | 19,208,373 | 19,630,000 | 19,710,368 | 0 | (48,135) | 0 | 0 | XXX | XXX | XXX | 302,339 | 953,085 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 19,836,585 | XXX | 19,208,373 | 19,630,000 | 19,710,368 | 0 | (48,135) | 0 | 0 | XXX | XXX | XXX | 302,339 | 953,085 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 40,715,393 | XXX | 42,393,942 | 37,950,494 | 38,908,546 | 0 | (180,162) | 0 | 0 | XXX | XXX | XXX | 590,083 | 2,067,648 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 40,715,393 | XXX | 42,393,942 | 37,950,494 | 38,908,546 | 0 | (180,162) | 0 | 0 | XXX | XXX | XXX | 590,083 | 2,067,648 | 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 Designation | Date Acquired |
| **Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | | | | |
| 19075Q 87 0 | COBANK | | | 2,500.000 | 251,250.00 | 90.500 | 251,250 | 90.500 | 226,275 | 251,250 | | 15,313 | | | | | 0 | | P1LFE | 06/14/2013. |
| 00855W 30 3 | AGSTAR | | | 250.000 | 250,000.00 | 100.000 | 250,000 | 100.000 | 250,000 | 250,000 | | 16,875 | | | | | 0 | | P1LFE | 05/23/2013. |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 501,250 | XXX | 476,275 | 501,250 | 0 | 32,188 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | 501,250 | XXX | 476,275 | 501,250 | 0 | 32,188 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | 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)** | | | | | | | | | | | | | | | | | |
| 000000 00 0 | FEDERAL HOME LOAN BANK | | | 621.000 | 62,100 | 100.000 | 62,100 | 62,100 | | 2,484 | | | | 0 | | V | 11/13/2013. |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 62,100 | XXX | 62,100 | 62,100 | 0 | 2,484 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9799999. Total - Common Stock | | | | | 62,100 | XXX | 62,100 | 62,100 | 0 | 2,484 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock | | | | | 563,350 | XXX | 538,375 | 563,350 | 0 | 34,672 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

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

# SCHEDULE D - PART 3

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

| 1 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 |
|---|---|---|---|---|---|---|---|---|
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 05990K AC 0 | BANC OF CALIFORNIA | | 03/31/2015 | SANDLER | | 199,500 | 200,000 | |
| 108035 AA 4 | BRIDGE BANCORP INC | | 09/11/2015 | SANDLER | | 300,000 | 300,000 | |
| 205887 BN 1 | CONAGRA FOODS | | 07/28/2015 | WELLS FARGO | | 322,950 | 300,000 | 9,165 |
| 212015 AH 4 | CONTINENTAL RESOURCES | | 03/23/2015 | WELLS FARGO | | 297,000 | 300,000 | 458 |
| 277196 AB 7 | EASTERN VIRGINIA BANC SHARES | | 04/15/2015 | SANDLER | | 100,000 | 100,000 | |
| 29358Q AE 9 | ENSCO | | 09/01/2015 | WELLS FARGO | | 184,154 | 200,000 | 4,969 |
| 32115D AA 4 | FIRST NBC BANK | | 02/10/2015 | SANDLER | | 300,000 | 300,000 | |
| 41138P AA 1 | HAPPY STATE BANK | | 07/23/2015 | SANDLER | | 100,000 | 100,000 | |
| 49456B AF 8 | KINDER MORGAN | | 09/01/2015 | WELLS FARGO | | 94,000 | 100,000 | 1,111 |
| 52472E AA 7 | LEGACY TEXAS FINANCIAL GROUP | | 11/18/2015 | SANDLER | | 250,000 | 250,000 | |
| 58503F 40 3 | MEDLEY CAPITAL CORP | | 12/14/2015 | SANDLER | | 296,766 | 300,000 | |
| 725906 AH 4 | PLACER DOME INC | | 07/28/2015 | WELLS FARGO | | 198,736 | 200,000 | 5,313 |
| 779382 AP 5 | ROWAN COMPANIES INC | | 06/04/2015 | WELLS FARGO | | 300,000 | 300,000 | 325 |
| 84265V AA 3 | SOUTHERN COPPER CORP | | 09/11/2015 | WELLS FARGO | | 237,375 | 225,000 | 2,297 |
| 88732J AJ 7 | TIME WARNER CABLE | | 12/28/2015 | WELLS FARGO | | 103,208 | 99,000 | 1,081 |
| 959802 AH 2 | WESTERN UNION | | 06/30/2015 | SANDLER | | 303,900 | 300,000 | 2,532 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 3,587,589 | 3,574,000 | 27,249 |
| 8399997. Total - Bonds - Part 3 | | | | | | 3,587,589 | 3,574,000 | 27,249 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 99,750 | 100,000 | |
| 8399999. Total - Bonds | | | | | | 3,687,339 | 3,674,000 | 27,249 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 3,687,339 | XXX | 27,249 |

# 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 - All Other Government** | | | | | | | | | | | | | | | | | | | | |
| 36202D 5R 8 | G.N.M.A. II POOL #3556 | .. | 12/20/2015. | PRINCIPAL | | 13,928 | 13,928 | 13,782 | 14,000 | | 41 | | 41 | | 14,041 | | (113) | (113) | 702 | 05/20/2034. |
| 36202D BY 6 | G.N.M.A. II POOL #2755 | .. | 12/20/2015. | PRINCIPAL | | 587 | 587 | 587 | 600 | | 3 | | 3 | | 603 | | (16) | (16) | 39 | 05/20/2029. |
| 36202D FG 1 | G.N.M.A. II POOL #2867 | .. | 12/20/2015. | PRINCIPAL | | 244 | 244 | 242 | 317 | | 13 | | 13 | | 330 | | (86) | (86) | 17 | 01/20/2030. |
| 36202D MR 9 | G.N.M.A. II POOL #3068 | .. | 12/20/2015. | PRINCIPAL | | 2,445 | 2,445 | 2,530 | 1,643 | | (225) | | (225) | | 1,418 | | 1,027 | 1,027 | 148 | 04/20/2031. |
| 36202D RX 1 | G.N.M.A. II POOL #3202 | .. | 12/20/2015. | PRINCIPAL | | 8,577 | 8,577 | 8,852 | 5,662 | | (731) | | (731) | | 4,931 | | 3,646 | 3,646 | 565 | 02/20/2032. |
| 36202D S5 1 | G.N.M.A. II POOL #3240 | .. | 12/20/2015. | PRINCIPAL | | 4,704 | 4,704 | 4,848 | 3,096 | | (443) | | (443) | | 2,653 | | 2,051 | 2,051 | 309 | 05/20/2032. |
| 36202D TT 8 | G.N.M.A. II POOL #3262 | .. | 12/20/2015. | PRINCIPAL | | 5,410 | 5,410 | 5,675 | 2,526 | | (789) | | (789) | | 1,737 | | 3,673 | 3,673 | 352 | 07/20/2032. |
| 36202E FP 9 | G.N.M.A. II POOL #3774 | .. | 12/20/2015. | PRINCIPAL | | 14,389 | 14,389 | 14,383 | 14,440 | | 19 | | 19 | | 14,459 | | (70) | (70) | 719 | 10/20/2035. |
| 36202E PX 1 | G.N.M.A. II POOL #4038 | .. | 12/20/2015. | PRINCIPAL | | 12,337 | 12,337 | 12,238 | 12,301 | | 1 | | 1 | | 12,302 | | 35 | 35 | 577 | 10/20/2037. |
| 36202E S8 3 | G.N.M.A. II POOL #4143 | .. | 12/20/2015. | PRINCIPAL | | 33,897 | 33,897 | 33,437 | 33,669 | | 112 | | 112 | | 33,781 | | 117 | 117 | 1,496 | 05/20/2038. |
| 36204L HR 5 | G.N.M.A. POOL #372940 | .. | 12/15/2015. | PRINCIPAL | | 2,144 | 2,144 | 2,105 | 2,338 | | 17 | | 17 | | 2,355 | | (211) | (211) | 78 | 01/15/2024. |
| 36213Q Z2 8 | G.N.M.A. POOL #561561 | .. | 12/15/2015. | PRINCIPAL | | 4,914 | 4,914 | 5,019 | 4,035 | | (285) | | (285) | | 3,750 | | 1,164 | 1,164 | 284 | 08/15/2031. |
| 36291E AW 1 | G.N.M.A. POOL #625621 | .. | 12/15/2015. | PRINCIPAL | | 8,920 | 8,920 | 8,992 | 8,905 | | (22) | | (22) | | 8,883 | | 37 | 37 | 460 | 12/15/2033. |
| 36295F GE 8 | G.N.M.A. POOL #668997 | .. | 12/15/2015. | PRINCIPAL | | 12,457 | 12,457 | 12,398 | 12,424 | | 14 | | 14 | | 12,438 | | 19 | 19 | 611 | 04/15/2037. |
| 1099999. | Total - Bonds - All Other Government | | | | | 124,954 | 124,954 | 125,088 | 115,956 | 0 | (2,275) | 0 | (2,275) | 0 | 113,681 | 0 | 11,271 | 11,271 | 6,357 | XXX |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | |
| 514084 JB 9 | LANCASTER CNTY SC | .. | 06/26/2015. | WELLS FARGO | | 125,000 | 125,000 | 125,000 | 125,000 | | | | 0 | | 125,000 | | | 0 | 5,531 | 03/01/2026. |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | 125,000 | 125,000 | 125,000 | 125,000 | 0 | 0 | 0 | 0 | 0 | 125,000 | 0 | 0 | 0 | 5,531 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 032166 AR 1 | AMSOUTH BANK (REGION) | .. | 04/01/2015. | SANDLER | | 300,000 | 300,000 | 302,250 | 300,150 | | (150) | | (150) | | 300,000 | | | 0 | 7,800 | 04/01/2015. |
| 07387E AH 0 | BEAR STEARNS CO. INC | .. | 03/15/2015. | WACHOVIA | | 300,000 | 300,000 | 300,000 | 300,000 | | | | 0 | | 300,000 | | | 0 | 3,938 | 07/15/2023. |
| 197677 AJ 6 | COLUMBIA/HCA HEALTHCARE | .. | 07/15/2015. | WACHOVIA | | 133,750 | 125,000 | 129,601 | 127,632 | | (124) | | (124) | | 127,508 | | 6,242 | 6,242 | 5,606 | 12/01/2027. |
| 264399 DK 9 | DUKE ENERGY CORP | .. | 08/10/2015. | WACHOVIA | | 352,710 | 300,000 | 299,250 | 299,573 | | 19 | | 19 | | 299,592 | | 53,118 | 53,118 | 12,450 | 12/01/2028. |
| 320517 AA 3 | FIRST HORIZON | .. | 12/15/2015. | SANDLER | | 300,000 | 300,000 | 303,375 | 300,776 | | (776) | | (776) | | 300,000 | | | 0 | 16,125 | 10/15/2015. |
| 33582V AC 2 | FIRST NIAGRA FIN. GRP | .. | 07/15/2015. | SANDLER | | 332,250 | 300,000 | 300,000 | 300,000 | | | | 0 | | 300,000 | | 32,250 | 32,250 | 12,990 | 12/15/2021. |
| 373298 BM 9 | GEORGIA PACIFIC | .. | 06/22/2015. | WACHOVIA | | 100,000 | 100,000 | 97,538 | 99,893 | | 107 | | 107 | | 100,000 | | | 0 | 3,850 | 06/15/2015. |
| 381426 GV 1 | CD - GOLMAN SACHS BK USA NEW YORK NY | .. | 03/12/2015. | MERRILL LYNCH | | 15,000 | 15,000 | 15,234 | 15,000 | | | | 0 | | 15,000 | | | 0 | 335 | 03/12/2015. |
| 450912 AC 4 | ITT CORP. INC. (STARWOOD) | .. | 11/15/2015. | WACHOVIA | | 250,000 | 250,000 | 243,125 | 249,673 | | 327 | | 327 | | 250,000 | | | 0 | 18,438 | 11/15/2015. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 2,083,710 | 1,990,000 | 1,990,374 | 1,992,697 | 0 | (597) | 0 | (597) | 0 | 1,992,100 | 0 | 91,610 | 91,610 | 81,530 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 2,333,664 | 2,239,954 | 2,240,462 | 2,233,653 | 0 | (2,872) | 0 | (2,872) | 0 | 2,230,781 | 0 | 102,881 | 102,881 | 93,418 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 100,000 | 100,000 | 99,750 | | | | | 0 | | 100,000 | | | | 233 | XXX |
| 8399999. | Total - Bonds | | | | | 2,433,664 | 2,339,954 | 2,340,212 | 2,233,653 | 0 | (2,872) | 0 | (2,872) | 0 | 2,330,781 | 0 | 102,881 | 102,881 | 93,651 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 2,433,664 | XXX | 2,340,212 | 2,233,653 | 0 | (2,872) | 0 | (2,872) | 0 | 2,330,781 | 0 | 102,881 | 102,881 | 93,651 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP 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 - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 05990K AC 0 | BANC OF CALIFORNIA | .. | 04/21/2015 | SANDLER | 04/21/2015 | SANDLER | 100,000 | 99,750 | 100,000 | 100,000 | | | | 0 | | | | 0 | 233 | |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | | 100,000 | 99,750 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 233 | 0 |
| 8399998. | Total - Bonds | | | | | | 100,000 | 99,750 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 233 | 0 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 99,750 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 233 | 0 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|
| | | | 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? | | | 9 | 10 |
| CUSIP Identification | Description Name of Subsidiary, Controlled or Affiliated Company | Foreign | | | | 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 | |
|---|---|---|---|---|---|
| | | | Total Amount of Intangible Assets | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | 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 |

# NONE

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |

# NONE

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | Code | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |

# NONE

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |

# NONE

# SCHEDULE DB - PART B - SECTION 2

## Futures Contracts Terminated December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Change in Variation Margin | | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | Hedge | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Effectiveness at Inception and at Termination (b) | Value of One (1) Point |

# NONE

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | Book Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 5 | 6 | 7 | 8 | 9 | 10 | | |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Contracts with Book/Adjusted Carrying Value > 0 | Contracts with Book/Adjusted Carrying Value < 0 | Exposure Net of Collateral | Contracts with Fair Value > 0 | Contracts with Fair Value < 0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 0 | 0 | | | | | | |

# NONE

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| Exchange Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |

**NONE**

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS
## Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

# NONE

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned December 31 Current Year

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

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

**NONE**

# SCHEDULE E - PART 1 - CASH

| 1 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** | | | | | | | |
| THIRD FEDERAL - SAVINGS | EUCLID, OHIO | | 0.150 | 8 | | 6,703 | XXX |
| THIRD FEDERAL - CD | EUCLID, OHIO | | 2.000 | 457 | | 26,098 | XXX |
| KEY CHECKING | BROOKLYN, OHIO | | | | | 124,527 | XXX |
| FHLB | CINCINNATI, OHIO | | | | | 6,585 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 465 | 0 | 163,913 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 465 | 0 | 163,913 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 200 | XXX |
| 0599999. Total Cash | | XXX | XXX | 465 | 0 | 164,113 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 208,512 | 4. April | 206,810 | 7. July | 298,735 | 10. October | 282,049 |
| 2. February | 242,834 | 5. May | 387,167 | 8. August | 970,793 | 11. November | 350,120 |
| 3. March | 288,194 | 6. June | 508,547 | 9. September | 136,849 | 12. December | 240,606 |

# 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 | | | | | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | | | | | | |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | | NONE | | | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | | | | | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. US Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total | XXX | XXX | 0 | 0 | 0 | 0 |

**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
# FRATERNAL ANNUAL STATEMENT BLANK