



ANNUAL STATEMENT

For the Year Ended December 31, 2016  
of the Condition and Affairs of the

American Mutual Life Association

NAIC Group Code..... 0, 0  
(Current Period) (Prior Period)

Organized under the Laws of Ohio

Incorporated/Organized.....

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 56286

State of Domicile or Port of Entry Ohio

19424 South Waterloo Road..... Cleveland ..... OH ..... US ..... 44119  
(Street and Number) (City or Town, State, Country and Zip Code)

19424 South Waterloo Road..... Cleveland ..... OH ..... US..... 44119  
(Street and Number) (City or Town, State, Country and Zip Code)

19424 South Waterloo Road..... Cleveland ..... OH ..... US ..... 44119  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

19424 South Waterloo Road..... Cleveland ..... OH ..... US ..... 44119  
(Street and Number) (City or Town, State, Country and Zip Code)

www.AmericanMutual.org

Theresa Aveni  
(Name)

t.aveni@americanmutual.org  
(E-Mail Address)

Employer's ID Number..... 34-6577472

Country of Domicile US

Commenced Business.....

2165311900  
(Area Code) (Telephone Number)

2165311900  
(Area Code) (Telephone Number)

2165311900  
(Area Code) (Telephone Number) (Extension)

(Fax Number)

OFFICERS

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

OTHER

|                  |                         |               |                         |
|------------------|-------------------------|---------------|-------------------------|
| Joseph Zab       | 1st Vice President      | James Czeck   | 2nd Vice President      |
| Kenneth E. Shine | Internal Audit Chair    | Ronald Zab    | Finance Committee Chair |
| Alyce Kane       | Fraternal Affairs Chair | Jaime Loncar  | Board Member            |
| James Mannion    | Board Member            | Charlie Kohli | Board Member            |

DIRECTORS OR TRUSTEES

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)  
Timothy Percic

1. (Printed Name)  
President

(Title)

(Signature)  
Theresa Aveni

2. (Printed Name)  
Secretary-Treasurer

(Title)

(Signature)

3. (Printed Name)

(Title)

Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_ 2017

a. Is this an original filing?  
b. If no

1. State the amendment number  
2. Date filed  
3. Number of pages attached

Yes [ X ] No [ ]

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |            | Admitted Assets as Reported<br>in the Annual Statement |                                                       |                                 |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|------------|--------------------------------------------------------|-------------------------------------------------------|---------------------------------|------------|
|                                                                                                                                                       | 1                            | 2          | 3                                                      | 4                                                     | 5                               | 6          |
|                                                                                                                                                       | Amount                       | Percentage | Amount                                                 | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage |
| 1. Bonds:                                                                                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.1 U.S. treasury securities.....                                                                                                                     | 13,237,313                   | 32.5       | 13,237,313                                             |                                                       | 13,237,313                      | 32.5       |
| 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.....                                                                                     | 1,130,742                    | 2.8        | 1,130,742                                              |                                                       | 1,130,742                       | 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.....                                                                                                          | 2,778,540                    | 6.8        | 2,778,540                                              |                                                       | 2,778,540                       | 6.8        |
| 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.....                                                                                                               | 332,859                      | 0.8        | 332,859                                                |                                                       | 332,859                         | 0.8        |
| 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).....                                                        | 21,960,029                   | 54.0       | 21,960,029                                             |                                                       | 21,960,029                      | 54.0       |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3. Equity interests:                                                                                                                                  |                              |            |                                                        |                                                       |                                 |            |
| 3.1 Investments in mutual funds.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.2 Preferred stocks:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 3.21 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.22 Unaffiliated.....                                                                                                                                | 551,350                      | 1.4        | 551,350                                                |                                                       | 551,350                         | 1.4        |
| 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.....                                                                                                                             | 25,859                       | 0.1        | 25,859                                                 |                                                       | 25,859                          | 0.1        |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5. Real estate investments:                                                                                                                           |                              |            |                                                        |                                                       |                                 |            |
| 5.1 Property occupied by company.....                                                                                                                 | 118,986                      | 0.3        | 118,986                                                |                                                       | 118,986                         | 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.....                                                                                                                                | 114,537                      | 0.3        | 114,537                                                |                                                       | 114,537                         | 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.....                                                                                            | 386,216                      | 0.9        | 386,216                                                |                                                       | 386,216                         | 0.9        |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 12. Total invested assets.....                                                                                                                        | 40,698,531                   | 100.0      | 40,698,531                                             | 0                                                     | 40,698,531                      | 100.0      |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                    |       |         |
|-----|------------------------------------------------------------------------------------|-------|---------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                       |       | 124,195 |
| 2.  | Cost of acquired:                                                                  |       |         |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                         |       |         |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....               |       | 0       |
| 3.  | Current year change in encumbrances:                                               |       |         |
| 3.1 | Totals, Part 1, Column 13.....                                                     |       |         |
| 3.2 | Totals, Part 3, Column 11.....                                                     |       | 0       |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                             |       |         |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                       |       |         |
| 6.  | Total foreign exchange change in book/adjusted carrying value:                     |       |         |
| 6.1 | Totals, Part 1, Column 15.....                                                     |       |         |
| 6.2 | Totals, Part 3, Column 13.....                                                     |       | 0       |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                  |       |         |
| 7.1 | Totals, Part 1, Column 12.....                                                     |       |         |
| 7.2 | Totals, Part 3, Column 10.....                                                     |       | 0       |
| 8.  | Deduct current year's depreciation:                                                |       |         |
| 8.1 | Totals, Part 1, Column 11.....                                                     | 5,208 |         |
| 8.2 | Totals, Part 3, Column 9.....                                                      |       | 5,208   |
| 9.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... |       | 118,986 |
| 10. | Deduct total nonadmitted amounts.....                                              |       |         |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....               |       | 118,986 |

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |  |        |
|------|----------------------------------------------------------------------------------------------------------------------|--|--------|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            |  | 28,274 |
| 2.   | Cost of acquired:                                                                                                    |  |        |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           |  |        |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8).....                                                 |  | 0      |
| 3.   | Capitalized deferred interest and other:                                                                             |  |        |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       |  |        |
| 3.2  | Totals, Part 3, Column 11.....                                                                                       |  | 0      |
| 4.   | Accrual of discount.....                                                                                             |  |        |
| 5.   | Unrealized valuation increase (decrease):                                                                            |  |        |
| 5.1  | Totals, Part 1, Column 9.....                                                                                        |  |        |
| 5.2  | Totals, Part 3, Column 8.....                                                                                        |  | 0      |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               |  |        |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         |  | 2,414  |
| 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)..... |  | 25,860 |
| 12.  | Total valuation allowance.....                                                                                       |  |        |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |  | 25,860 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |  |        |
| 15.  | Statement value at end of current period (Line 13 minus Line 14).....                                                |  | 25,860 |

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.....                         |  | 39,471,895 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |  | 3,061,688  |
| 3.  | Accrual of discount.....                                                             |  | 113,016    |
| 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.....                               |  | 20,749     |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |  | 2,358,020  |
| 7.  | Deduct amortization of premium.....                                                  |  | 256,397    |
| 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)..... |  | 40,052,932 |
| 11. | Deduct total nonadmitted amounts.....                                                |  |            |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |  | 40,052,932 |

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | .....13,570,172                      | .....16,271,883 | .....14,915,066  | .....12,934,098            |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | .....13,570,172                      | .....16,271,883 | .....14,915,066  | .....12,934,098            |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | .....1,130,742                       | .....1,233,067  | .....1,144,728   | .....1,120,000             |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....2,778,540                       | .....3,271,574  | .....2,849,126   | .....2,665,000             |
| Industrial and Miscellaneous, SVO Identified<br>Funds and Hybrid Securities (unaffiliated)                                                                                      | 8. United States.....           | .....21,960,029                      | .....22,300,689 | .....22,102,080  | .....21,879,560            |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 11. Totals.....                 | .....21,960,029                      | .....22,300,689 | .....22,102,080  | .....21,879,560            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....39,439,484                      | .....43,077,213 | .....41,011,000  | .....38,598,658            |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          | .....551,350                         | .....543,630    | .....551,350     |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....551,350                         | .....543,630    | .....551,350     |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....551,350                         | .....543,630    | .....551,350     |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          | .....62,100                          | .....62,100     | .....62,100      |                            |
|                                                                                                                                                                                 | 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.....           | .....613,450                         | .....605,730    | .....613,450     |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....40,052,934                      | .....43,682,943 | .....41,624,450  |                            |

SCHEDULE D - PART 1A - SECTION 1

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

SI05

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>6 Prior Year | 10<br>% from Col. 7<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                   | 583,698                | 2,764,119                           | 6,965,984                             | 2,923,512                              |                       | XXX                      | 13,237,313                 | 33.6                                 | 14,841,232                             | 38.1                              | 13,237,313                     |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.7 Totals.....                                                                   | 583,698                | 2,764,119                           | 6,965,984                             | 2,923,512                              | 0                     | XXX                      | 13,237,313                 | 33.6                                 | 14,841,232                             | 38.1                              | 13,237,313                     | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        |                                     | 209                                   | 206,896                                | 125,755               | XXX                      | 332,860                    | 0.8                                  | 436,048                                | 1.1                               | 332,860                        |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.7 Totals.....                                                                   | 0                      | 0                                   | 209                                   | 206,896                                | 125,755               | XXX                      | 332,860                    | 0.8                                  | 436,048                                | 1.1                               | 332,860                        | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        |                                     | 379,829                               | 750,913                                |                       | XXX                      | 1,130,742                  | 2.9                                  | 1,132,866                              | 2.9                               | 1,130,742                      |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.7 Totals.....                                                                   | 0                      | 0                                   | 379,829                               | 750,913                                | 0                     | XXX                      | 1,130,742                  | 2.9                                  | 1,132,866                              | 2.9                               | 1,130,742                      | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   |                        |                                     | 808,716                               | 1,969,824                              |                       | XXX                      | 2,778,540                  | 7.0                                  | 2,788,034                              | 7.2                               | 2,778,540                      |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.7 Totals.....                                                                   | 0                      | 0                                   | 808,716                               | 1,969,824                              | 0                     | XXX                      | 2,778,540                  | 7.0                                  | 2,788,034                              | 7.2                               | 2,778,540                      | 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

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 10.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 6.1 NAIC 1.....                                |                   | 432,003                        | 307,065                          | 1,824,539                         | 350,000          | XXX                 | 2,913,607             | 7.4                             | 3,567,090                         | 9.2                         | 2,913,607                |                               |
| 6.2 NAIC 2.....                                | 300,000           | 4,733,052                      | 4,679,504                        | 2,925,596                         | 1,255,672        | XXX                 | 13,893,824            | 35.2                            | 13,881,278                        | 35.7                        | 13,893,824               |                               |
| 6.3 NAIC 3.....                                |                   | 1,662,000                      | 299,500                          | 904,656                           | 600,000          | XXX                 | 3,466,156             | 8.8                             | 1,362,000                         | 3.5                         | 3,466,156                |                               |
| 6.4 NAIC 4.....                                |                   | 300,000                        | 786,442                          |                                   |                  | XXX                 | 1,086,442             | 2.8                             | 300,000                           | 0.8                         | 1,086,442                |                               |
| 6.5 NAIC 5.....                                |                   | 600,000                        |                                  |                                   |                  | XXX                 | 600,000               | 1.5                             | 600,000                           | 1.5                         | 600,000                  |                               |
| 6.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.7 Totals.....                                | 300,000           | 7,727,055                      | 6,072,511                        | 5,654,791                         | 2,205,672        | XXX                 | 21,960,029            | 55.7                            | 19,710,368                        | 50.7                        | 21,960,029               | 0                             |
| 7. Hybrid Securities                           |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 7.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 8. Parent, Subsidiaries and Affiliates         |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 8.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 9. SVO Identified Funds                        |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 9.1 NAIC 1.....                                | XXX               | XXX                            | XXX                              | XXX                               | XXX              |                     | 0                     | 0.0                             | XXX                               | XXX                         |                          |                               |
| 9.2 NAIC 2.....                                | XXX               | XXX                            | XXX                              | XXX                               | XXX              |                     | 0                     | 0.0                             | XXX                               | XXX                         |                          |                               |
| 9.3 NAIC 3.....                                | XXX               | XXX                            | XXX                              | XXX                               | XXX              |                     | 0                     | 0.0                             | XXX                               | XXX                         |                          |                               |
| 9.4 NAIC 4.....                                | XXX               | XXX                            | XXX                              | XXX                               | XXX              |                     | 0                     | 0.0                             | XXX                               | XXX                         |                          |                               |
| 9.5 NAIC 5.....                                | XXX               | XXX                            | XXX                              | XXX                               | XXX              |                     | 0                     | 0.0                             | XXX                               | XXX                         |                          |                               |
| 9.6 NAIC 6.....                                | XXX               | XXX                            | XXX                              | XXX                               | XXX              |                     | 0                     | 0.0                             | XXX                               | XXX                         |                          |                               |
| 9.7 Totals.....                                | XXX               | XXX                            | XXX                              | XXX                               | XXX              | 0                   | 0                     | 0.0                             | XXX                               | XXX                         | 0                        | 0                             |

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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

SI07

| 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>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>6 Prior Year | 10<br>% from Col. 7<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1 NAIC 1.....                                            | (d).....583,698        | .....3,196,122                      | .....8,461,803                        | .....7,675,684                         | .....475,755          | .....0                   | .....20,393,062            | .....51.7                            | .....XXX.....                          | .....XXX.....                     | .....20,393,062                | .....0                              |
| 10.2 NAIC 2.....                                            | (d).....300,000        | .....4,733,052                      | .....4,679,504                        | .....2,925,596                         | .....1,255,672        | .....0                   | .....13,893,824            | .....35.2                            | .....XXX.....                          | .....XXX.....                     | .....13,893,824                | .....0                              |
| 10.3 NAIC 3.....                                            | (d).....0              | .....1,662,000                      | .....299,500                          | .....904,656                           | .....600,000          | .....0                   | .....3,466,156             | .....8.8                             | .....XXX.....                          | .....XXX.....                     | .....3,466,156                 | .....0                              |
| 10.4 NAIC 4.....                                            | (d).....0              | .....300,000                        | .....786,442                          | .....0                                 | .....0                | .....0                   | .....1,086,442             | .....2.8                             | .....XXX.....                          | .....XXX.....                     | .....1,086,442                 | .....0                              |
| 10.5 NAIC 5.....                                            | (d).....0              | .....600,000                        | .....0                                | .....0                                 | .....0                | .....0                   | (c).....600,000            | .....1.5                             | .....XXX.....                          | .....XXX.....                     | .....600,000                   | .....0                              |
| 10.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.7 Totals.....                                            | .....883,698           | .....10,491,174                     | .....14,227,249                       | .....11,505,936                        | .....2,331,427        | .....0                   | (b).....39,439,484         | .....100.0                           | .....XXX.....                          | .....XXX.....                     | .....39,439,484                | .....0                              |
| 10.8 Line 10.7 as a % of Col. 7.....                        | .....2.2               | .....26.6                           | .....36.1                             | .....29.2                              | .....5.9              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....100.0                     | .....0.0                            |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | .....1,523,052         | .....1,877,075                      | .....8,439,014                        | .....10,482,608                        | .....443,520          | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....22,765,270                        | .....58.5                         | .....22,765,270                | .....                               |
| 11.2 NAIC 2.....                                            |                        | .....3,256,492                      | .....7,020,004                        | .....1,648,766                         | .....1,956,016        | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....13,881,278                        | .....35.7                         | .....13,881,278                | .....                               |
| 11.3 NAIC 3.....                                            |                        | .....762,000                        | .....300,000                          | .....300,000                           |                       | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....1,362,000                         | .....3.5                          | .....1,362,000                 | .....                               |
| 11.4 NAIC 4.....                                            |                        |                                     | .....300,000                          |                                        |                       | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....300,000                           | .....0.8                          | .....300,000                   | .....                               |
| 11.5 NAIC 5.....                                            |                        | .....600,000                        |                                       |                                        |                       | .....XXX.....            | .....XXX.....              | .....XXX.....                        | (c).....600,000                        | .....1.5                          | .....600,000                   | .....                               |
| 11.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       | .....XXX.....            | .....XXX.....              | .....XXX.....                        | (c).....0                              | .....0.0                          |                                | .....                               |
| 11.7 Totals.....                                            | .....1,523,052         | .....6,495,567                      | .....16,059,018                       | .....12,431,374                        | .....2,399,536        | .....XXX.....            | .....XXX.....              | .....XXX.....                        | (b).....38,908,548                     | .....100.0                        | .....38,908,548                | .....0                              |
| 11.8 Line 11.7 as a % of Col. 9.....                        | .....3.9               | .....16.7                           | .....41.3                             | .....32.0                              | .....6.2              | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....100.0                             | .....XXX.....                     | .....100.0                     | .....0.0                            |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....583,698           | .....3,196,122                      | .....8,461,803                        | .....7,675,684                         | .....475,755          |                          | .....20,393,062            | .....51.7                            | .....22,765,270                        | .....58.5                         | .....20,393,062                | .....XXX.....                       |
| 12.2 NAIC 2.....                                            | .....300,000           | .....4,733,052                      | .....4,679,504                        | .....2,925,596                         | .....1,255,672        |                          | .....13,893,824            | .....35.2                            | .....13,881,278                        | .....35.7                         | .....13,893,824                | .....XXX.....                       |
| 12.3 NAIC 3.....                                            |                        | .....1,662,000                      | .....299,500                          | .....904,656                           | .....600,000          |                          | .....3,466,156             | .....8.8                             | .....1,362,000                         | .....3.5                          | .....3,466,156                 | .....XXX.....                       |
| 12.4 NAIC 4.....                                            |                        | .....300,000                        | .....786,442                          |                                        |                       |                          | .....1,086,442             | .....2.8                             | .....300,000                           | .....0.8                          | .....1,086,442                 | .....XXX.....                       |
| 12.5 NAIC 5.....                                            |                        | .....600,000                        |                                       |                                        |                       |                          | .....600,000               | .....1.5                             | .....600,000                           | .....1.5                          | .....600,000                   | .....XXX.....                       |
| 12.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.7 Totals.....                                            | .....883,698           | .....10,491,174                     | .....14,227,249                       | .....11,505,936                        | .....2,331,427        | .....0                   | .....39,439,484            | .....100.0                           | .....38,908,548                        | .....100.0                        | .....39,439,484                | .....XXX.....                       |
| 12.8 Line 12.7 as a % of Col. 7.....                        | .....2.2               | .....26.6                           | .....36.1                             | .....29.2                              | .....5.9              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....100.0                     | .....XXX.....                       |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10..... | .....2.2               | .....26.6                           | .....36.1                             | .....29.2                              | .....5.9              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....100.0                     | .....XXX.....                       |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.2 NAIC 2.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.3 NAIC 3.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.4 NAIC 4.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.7 Totals.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....0.0               | .....0.0                            | .....0.0                              | .....0.0                               | .....0.0              | .....0.0                 | .....0.0                   | .....XXX                             | .....XXX                               | .....XXX                          | .....XXX.....                  | .....0.0                            |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10..... | .....0.0               | .....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 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

|                                                                                   | 1                    | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                        |
|-----------------------------------------------------------------------------------|----------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                                              | 1<br>Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 10.6 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 1. U.S. Governments                                                               |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 1.1 Issuer Obligations.....                                                       | 583,698              | 2,764,119                      | 6,965,984                        | 2,923,512                         |                  | XXX                 | 13,237,313            | 33.6                            | 14,841,232                        | 38.1                        | 13,237,313               |                           |
| 1.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.5 Totals.....                                                                   | 583,698              | 2,764,119                      | 6,965,984                        | 2,923,512                         | 0                | XXX                 | 13,237,313            | 33.6                            | 14,841,232                        | 38.1                        | 13,237,313               | 0                         |
| 2. All Other Governments                                                          |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 2.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.2 Residential Mortgage-Backed Securities.....                                   |                      |                                | 209                              | 206,896                           | 125,755          | XXX                 | 332,860               | 0.8                             | 436,048                           | 1.1                         | 332,860                  |                           |
| 2.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.5 Totals.....                                                                   | 0                    | 0                              | 209                              | 206,896                           | 125,755          | XXX                 | 332,860               | 0.8                             | 436,048                           | 1.1                         | 332,860                  | 0                         |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 3.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 4.1 Issuer Obligations.....                                                       |                      |                                | 379,829                          | 750,913                           |                  | XXX                 | 1,130,742             | 2.9                             | 1,132,866                         | 2.9                         | 1,130,742                |                           |
| 4.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.5 Totals.....                                                                   | 0                    | 0                              | 379,829                          | 750,913                           | 0                | XXX                 | 1,130,742             | 2.9                             | 1,132,866                         | 2.9                         | 1,130,742                | 0                         |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 5.1 Issuer Obligations.....                                                       |                      |                                | 808,716                          | 1,969,824                         |                  | XXX                 | 2,778,540             | 7.0                             | 2,788,034                         | 7.2                         | 2,778,540                |                           |
| 5.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.5 Totals.....                                                                   | 0                    | 0                              | 808,716                          | 1,969,824                         | 0                | XXX                 | 2,778,540             | 7.0                             | 2,788,034                         | 7.2                         | 2,778,540                | 0                         |
| 6. Industrial and Miscellaneous (unaffiliated)                                    |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 6.1 Issuer Obligations.....                                                       | 300,000              | 7,727,055                      | 6,072,511                        | 5,654,791                         | 2,205,672        | XXX                 | 21,960,029            | 55.7                            | 19,710,368                        | 50.7                        | 21,960,029               |                           |
| 6.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 6.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 6.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 6.5 Totals.....                                                                   | 300,000              | 7,727,055                      | 6,072,511                        | 5,654,791                         | 2,205,672        | XXX                 | 21,960,029            | 55.7                            | 19,710,368                        | 50.7                        | 21,960,029               | 0                         |
| 7. Hybrid Securities                                                              |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 7.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 8. Parent, Subsidiaries and Affiliates                                            |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 8.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |

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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

|                                                             | 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>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.6 | 9<br>Total from Column<br>6 Prior Year | 10<br>% from Col. 7<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| Distribution by Type                                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9. SVO Identified Funds                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                 |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                 |
| 9.3 Totals.....                                             | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Issuer Obligations.....                                | 883,698                | 10,491,174                          | 14,227,040                            | 11,299,040                             | 2,205,672             | XXX                      | 39,106,624                 | 99.2                                 | XXX                                    | XXX                               | 39,106,624                     | 0                               |
| 10.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 209                                   | 206,896                                | 125,755               | XXX                      | 332,860                    | 0.8                                  | XXX                                    | XXX                               | 332,860                        | 0                               |
| 10.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.4 Other Loan-Backed and Structured Securities.....       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.6 Totals.....                                            | 883,698                | 10,491,174                          | 14,227,249                            | 11,505,936                             | 2,331,427             | 0                        | 39,439,484                 | 100.0                                | XXX                                    | XXX                               | 39,439,484                     | 0                               |
| 10.7 Line 10.6 as a % of Col. 7.....                        | 2.2                    | 26.6                                | 36.1                                  | 29.2                                   | 5.9                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | 0.0                             |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 1,523,052              | 6,495,567                           | 16,058,511                            | 12,166,997                             | 2,228,372             | XXX                      | XXX                        | XXX                                  | 38,472,500                             | 98.9                              | 38,472,500                     |                                 |
| 11.2 Residential Mortgage-Backed Securities.....            |                        | 507                                 | 264,377                               | 171,164                                |                       | XXX                      | XXX                        | XXX                                  | 436,048                                | 1.1                               | 436,048                        |                                 |
| 11.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | XXX                        | XXX                                  | 0                                      | 0.0                               |                                |                                 |
| 11.4 Other Loan-Backed and Structured Securities.....       |                        |                                     |                                       |                                        |                       | XXX                      | XXX                        | XXX                                  | 0                                      | 0.0                               |                                |                                 |
| 11.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | XXX                        | XXX                                  | XXX                                    | XXX                               | XXX                            | XXX                             |
| 11.6 Totals.....                                            | 1,523,052              | 6,496,074                           | 16,322,888                            | 12,338,161                             | 2,228,372             | XXX                      | XXX                        | XXX                                  | 38,908,548                             | 100.0                             | 38,908,548                     | 0                               |
| 11.7 Line 11.6 as a % of Col. 9.....                        | 3.9                    | 16.7                                | 42.0                                  | 31.7                                   | 5.7                   | XXX                      | XXX                        | XXX                                  | 100.0                                  | XXX                               | 100.0                          | 0.0                             |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | 883,698                | 10,491,174                          | 14,227,040                            | 11,299,040                             | 2,205,672             | XXX                      | 39,106,624                 | 99.2                                 | 38,472,500                             | 98.9                              | 39,106,624                     | XXX                             |
| 12.2 Residential Mortgage-Backed Securities.....            |                        |                                     | 209                                   | 206,896                                | 125,755               | XXX                      | 332,860                    | 0.8                                  | 436,048                                | 1.1                               | 332,860                        | XXX                             |
| 12.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.4 Other Loan-Backed and Structured Securities.....       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | XXX                             |
| 12.6 Totals.....                                            | 883,698                | 10,491,174                          | 14,227,249                            | 11,505,936                             | 2,331,427             | 0                        | 39,439,484                 | 100.0                                | 38,908,548                             | 100.0                             | 39,439,484                     | XXX                             |
| 12.7 Line 12.6 as a % of Col. 7.....                        | 2.2                    | 26.6                                | 36.1                                  | 29.2                                   | 5.9                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | XXX                             |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10..... | 2.2                    | 26.6                                | 36.1                                  | 29.2                                   | 5.9                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | XXX                             |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.2 Residential Mortgage-Backed Securities.....            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.4 Other Loan-Backed and Structured Securities.....       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               | XXX                            | 0                               |
| 13.6 Totals.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.7 Line 13.6 as a % of Col. 7.....                        | 0.0                    | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                   | 0.0                      | 0.0                        | XXX                                  | XXX                                    | XXX                               | XXX                            | 0.0                             |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10..... | 0.0                    | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                   | 0.0                      | 0.0                        | XXX                                  | XXX                                    | XXX                               | XXX                            | 0.0                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1     | 2     | 3                 | 4                                            | 5                                                |
|------------------------------------------------------------------------------------------|-------|-------|-------------------|----------------------------------------------|--------------------------------------------------|
|                                                                                          | Total | Bonds | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Subsidiaries<br>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.....                                                   | 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                 | 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                                                |

(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 |                              |            |                         |             |                                  |                              |            |
|--------------------------------------------|-------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--------------------------------------------------------------|------------------------------|------------|-------------------------|-------------|----------------------------------|------------------------------|------------|
| 1                                          | 2           | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |            | Cash Instrument(s) Held |             |                                  |                              |            |
|                                            |             |                                       |                 |                              |            |                |               | 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

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

NONE

SCHEDULE DB - VERIFICATION

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

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. Total (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

NONE

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<br>Acquired | Date of Last<br>Appraisal | Actual Cost  | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Fair Value Less<br>Encumbrances | Current Year<br>Depreciation                             | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Current Year's<br>Change in<br>Encumbrances | Total Change in<br>B./A.C.V.<br>(13 - 11 - 12) | Total Foreign<br>Exchange Change<br>in B./A.C.V | Gross Income<br>Earned Less<br>Interest on<br>Encumbrances | Taxes, Repairs,<br>and Expenses<br>Incurred |
| <b>Properties Occupied by the Reporting Entity - Health Care Delivery</b>        |       |                |        |                  |                           |              |                           |                                                         |                                 |                                                          |                                                                        |                                             |                                                |                                                 |                                                            |                                             |
| AMLA HOME OFFICE .....                                                           | ..... | CLEVELAND..... | OH.... | 01/01/1982.      | 01/01/1982.               | .....424,087 | .....                     | .....118,986                                            | .....                           | .....5,208                                               | .....                                                                  | .....                                       | .....(5,208)                                   | .....                                           | .....40,000                                                | .....56,528                                 |
| 0199999. Properties Occupied by the Reporting Entity - Health Care Delivery..... |       |                |        |                  |                           | .....424,087 | .....0                    | .....118,986                                            | .....0                          | .....5,208                                               | .....0                                                                 | .....0                                      | .....(5,208)                                   | .....0                                          | .....40,000                                                | .....56,528                                 |
| 0399999. Total - Properties Occupied by the Reporting Entity.....                |       |                |        |                  |                           | .....424,087 | .....0                    | .....118,986                                            | .....0                          | .....5,208                                               | .....0                                                                 | .....0                                      | .....(5,208)                                   | .....0                                          | .....40,000                                                | .....56,528                                 |
| 0699999. Totals.....                                                             |       |                |        |                  |                           | .....424,087 | .....0                    | .....118,986                                            | .....0                          | .....5,208                                               | .....0                                                                 | .....0                                      | .....(5,208)                                   | .....0                                          | .....40,000                                                | .....56,528                                 |

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<br>Acquired | Name of Vendor | Actual Cost at<br>Time of Acquisition | Amount of<br>Encumbrances | Book/Adjusted Carrying<br>Value Less Encumbrances | Additional Investment Made<br>After Acquisition |

NONE

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<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| Mortgages in Good Standing - Commercial Mortgages - All Other                       |      |             |           |           |                  |                  |                                                                 |                                             |                                          |                                                                  |                                            |                                                |                                |                                           |
| RECHER.....                                                                         |      | EUCLID..... | OHIO..... |           | 05/01/2015.      | .....5.500       | .....25,859                                                     | .....                                       | .....                                    | .....                                                            | .....                                      | .....                                          | .....236,200                   | .....                                     |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |      |             |           |           |                  |                  | .....25,859                                                     | .....0                                      | .....0                                   | .....0                                                           | .....0                                     | .....0                                         | .....236,200                   | XXX                                       |
| 0899999. Total - Mortgages in Good Standing.....                                    |      |             |           |           |                  |                  | .....25,859                                                     | .....0                                      | .....0                                   | .....0                                                           | .....0                                     | .....0                                         | .....236,200                   | XXX                                       |
| 3399999. Totals.....                                                                |      |             |           |           |                  |                  | .....25,859                                                     | .....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 |

NONE

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 With Partial Repayments                       |             |        |           |               |               |                                                                      |                                          |                                         |                                                           |                                         |                                        |                                             |                                                                       |               |                                          |                                  |                               |
| RECHER.....                                             | EUCLID..... | OH.... | .....     | 05/01/2015.   | .....         | .....2,414                                                           | .....                                    | .....                                   | .....                                                     | .....                                   | .....0                                 | .....                                       | .....                                                                 | .....2,414    | .....                                    | .....                            | .....0                        |
| 0299999. Total - Mortgages With Partial Repayments..... |             |        |           |               |               | .....2,414                                                           | .....0                                   | .....0                                  | .....0                                                    | .....0                                  | .....0                                 | .....0                                      | .....0                                                                | .....2,414    | .....0                                   | .....0                           | .....0                        |
| 0599999. Total Mortgages.....                           |             |        |           |               |               | .....2,414                                                           | .....0                                   | .....0                                  | .....0                                                    | .....0                                  | .....0                                 | .....0                                      | .....0                                                                | .....2,414    | .....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 Designation | 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 Originally 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 | Disposal 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 |            |           | 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  | For eign   | Bond CHAR | NAIC Designation |            |            |            |          | Actual Cost | Rate Used to Obtain Fair Value |                                        |     |     |         |          |       |         |        |         | Fair Value  | Par Value   | Book/Adjusted Carrying Value |
| U.S. Government - Issuer Obligations       |                                           |             |                               |  |  |  |       |            |           |                  |            |            |            |          |             |                                |                                        |     |     |         |          |       |         |        |         |             |             |                              |
| 912803                                     | AQ                                        | 6           | US TREASURY STRIP.....        |  |  |  | 1FE   | 26,922     | 100.000   | 34,600           | 34,600     | 32,628     | 1,100      |          |             |                                |                                        |     |     |         |          |       |         |        |         |             | 06/01/2012. | 02/15/2019.                  |
| 912810                                     | ED                                        | 6           | U.S. TREASURY BOND.....       |  |  |  | 1     | 458,172    | 117.328   | 410,648          | 350,000    | 367,368    | (6,768)    |          |             |                                |                                        |     |     |         | 8.125    | 7.741 | FA..... | 10,752 | 28,438  | 08/01/2003. | 08/15/2019. |                              |
| 912810                                     | EL                                        | 8           | U.S.TREASURY BOND.....        |  |  |  | 1     | 1,350,625  | 128.063   | 1,280,630        | 1,000,000  | 1,089,529  | (18,216)   |          |             |                                |                                        |     |     |         | 8.000    | 7.343 | MN..... | 10,082 | 80,000  | 08/21/2002. | 11/15/2021. |                              |
| 912810                                     | EL                                        | 8           | U.S.TREASURY BOND.....        |  |  |  | 1     | 1,349,375  | 128.063   | 1,280,630        | 1,000,000  | 1,089,956  | (18,312)   |          |             |                                |                                        |     |     |         | 8.000    | 7.340 | MN..... | 10,082 | 80,000  | 10/17/2002. | 11/15/2021. |                              |
| 912810                                     | EM                                        | 6           | U.S. TREASURY BOND.....       |  |  |  | 1     | 344,094    | 127.516   | 350,669          | 275,000    | 295,440    | (3,672)    |          |             |                                |                                        |     |     |         | 7.250    | 6.748 | FA..... | 7,538  | 19,938  | 10/08/2003. | 08/15/2022. |                              |
| 912810                                     | EM                                        | 6           | U.S. TREASURY BOND.....       |  |  |  | 1     | 248,625    | 127.516   | 255,032          | 200,000    | 215,030    | (2,652)    |          |             |                                |                                        |     |     |         | 7.250    | 6.743 | FA..... | 5,482  | 14,500  | 04/20/2004. | 08/15/2022. |                              |
| 912810                                     | EN                                        | 4           | U.S.TREASURY BOND.....        |  |  |  | 1     | 654,688    | 130.578   | 652,890          | 500,000    | 545,124    | (7,644)    |          |             |                                |                                        |     |     |         | 7.625    | 6.994 | MN..... | 4,805  | 38,125  | 08/21/2002. | 11/15/2022. |                              |
| 912810                                     | EN                                        | 4           | U.S.TREASURY BOND.....        |  |  |  | 1     | 655,000    | 130.578   | 652,890          | 500,000    | 545,264    | (7,656)    |          |             |                                |                                        |     |     |         | 7.625    | 6.992 | MN..... | 4,805  | 38,125  | 08/21/2002. | 11/15/2022. |                              |
| 912810                                     | EQ                                        | 7           | U.S. TREASURY BOND.....       |  |  |  | 1     | 602,031    | 124.969   | 624,845          | 500,000    | 532,892    | (4,998)    |          |             |                                |                                        |     |     |         | 6.250    | 5.864 | FA..... | 11,815 | 31,250  | 03/13/2003. | 08/15/2023. |                              |
| 912810                                     | EQ                                        | 7           | U.S. TREASURY BOND.....       |  |  |  | 1     | 559,063    | 124.969   | 624,845          | 500,000    | 519,855    | (2,978)    |          |             |                                |                                        |     |     |         | 6.250    | 6.011 | FA..... | 11,815 | 31,250  | 10/30/2003. | 08/15/2023. |                              |
| 912810                                     | EQ                                        | 7           | U.S. TREASURY BOND.....       |  |  |  | 1     | 220,000    | 124.969   | 249,938          | 200,000    | 207,633    | (1,164)    |          |             |                                |                                        |     |     |         | 6.250    | 6.020 | FA..... | 4,726  | 12,500  | 05/11/2006. | 08/15/2023. |                              |
| 912810                                     | ES                                        | 3           | U.S. TREASURY BOND.....       |  |  |  | 1     | 982,266    | 137.500   | 1,031,250        | 750,000    | 833,250    | (10,644)   |          |             |                                |                                        |     |     |         | 7.500    | 6.751 | MN..... | 7,089  | 56,250  | 01/09/2003. | 11/15/2024. |                              |
| 912810                                     | ET                                        | 1           | U.S. TREASURY BOND.....       |  |  |  | 1     | 1,994,063  | 139.297   | 2,089,455        | 1,500,000  | 1,681,413  | (22,200)   |          |             |                                |                                        |     |     |         | 7.625    | 6.802 | FA..... | 43,243 | 114,375 | 11/21/2002. | 02/15/2025. |                              |
| 912810                                     | EW                                        | 4           | U.S. TREASURY BOND.....       |  |  |  | 1     | 281,445    | 129.188   | 322,970          | 250,000    | 263,082    | (1,440)    |          |             |                                |                                        |     |     |         | 6.000    | 5.702 | FA..... | 5,671  | 15,000  | 04/02/2004. | 02/15/2026. |                              |
| 912810                                     | EX                                        | 2           | U.S. TREASURY BOND.....       |  |  |  | 1     | 1,235,313  | 136.828   | 1,368,280        | 1,000,000  | 1,096,859  | (10,008)   |          |             |                                |                                        |     |     |         | 6.750    | 6.154 | FA..... | 25,521 | 67,500  | 02/18/2003. | 08/15/2026. |                              |
| 912810                                     | FA                                        | 1           | U.S. TREASURY BOND.....       |  |  |  | 1     | 374,531    | 136.000   | 408,000          | 300,000    | 332,897    | (3,084)    |          |             |                                |                                        |     |     |         | 6.375    | 5.745 | FA..... | 7,231  | 19,125  | 06/27/2003. | 08/15/2027. |                              |
| 912810                                     | FA                                        | 1           | U.S. TREASURY BOND.....       |  |  |  | 1     | 372,000    | 136.000   | 408,000          | 300,000    | 331,766    | (2,980)    |          |             |                                |                                        |     |     |         | 6.375    | 5.765 | FA..... | 7,231  | 19,125  | 07/03/2003. | 08/15/2027. |                              |
| 912810                                     | FE                                        | 3           | U.S. TREASURY.....            |  |  |  | 1     | 293,133    | 129.328   | 355,652          | 275,000    | 283,853    | (768)      |          |             |                                |                                        |     |     |         | 5.500    | 5.328 | FA..... | 5,718  | 15,125  | 11/29/2004. | 08/15/2028. |                              |
| 912810                                     | FF                                        | 0           | U.S. TREASURY BOND.....       |  |  |  | 1     | 246,038    | 127.172   | 309,028          | 243,000    | 244,496    | (125)      |          |             |                                |                                        |     |     |         | 5.250    | 5.218 | MN..... | 1,608  | 12,758  | 08/24/2004. | 11/15/2028. |                              |
| 912810                                     | FF                                        | 0           | U.S. TREASURY BOND.....       |  |  |  | 1     | 207,500    | 127.172   | 254,344          | 200,000    | 203,704    | (312)      |          |             |                                |                                        |     |     |         | 5.250    | 5.155 | MN..... | 1,323  | 10,500  | 11/05/2004. | 11/15/2028. |                              |
| 912810                                     | FG                                        | 8           | U.S. TREASURY.....            |  |  |  | 1     | 300,738    | 127.750   | 351,313          | 275,000    | 291,219    | (1,344)    |          |             |                                |                                        |     |     |         | 5.250    | 4.958 | FA..... | 5,459  | 14,438  | 12/22/2009. | 02/15/2029. |                              |
| 912810                                     | FG                                        | 8           | U.S. TREASURY.....            |  |  |  | 1     | 142,350    | 127.750   | 166,075          | 130,000    | 137,760    | (648)      |          |             |                                |                                        |     |     |         | 5.250    | 4.954 | FA..... | 2,580  | 6,825   | 12/23/2009. | 02/15/2029. |                              |
| 912810                                     | FP                                        | 8           | US TREASURY.....              |  |  |  | 1     | 870,234    | 133.172   | 998,790          | 750,000    | 833,954    | (5,964)    |          |             |                                |                                        |     |     |         | 5.375    | 4.834 | FA..... | 15,241 | 40,313  | 12/09/2010. | 02/15/2031. |                              |
| 912833                                     | KN                                        | 9           | U.S.TREASURY ZERO COUPON..... |  |  |  | 1     | 148,881    | 99.511    | 298,533          | 300,000    | 293,571    | 10,920     |          |             |                                |                                        |     |     |         |          |       |         |        |         |             | 10/03/2003. | 08/15/2017.                  |
| 912833                                     | KP                                        | 4           | U.S.TREASURY ZERO COUPON..... |  |  |  | 1     | 148,167    | 99.174    | 297,522          | 300,000    | 290,127    | 10,920     |          |             |                                |                                        |     |     |         |          |       |         |        |         |             | 12/30/2003. | 11/15/2017.                  |
| 912833                                     | KU                                        | 3           | U.S. TREASURY STRIP.....      |  |  |  | 1     | 99,546     | 97.364    | 194,728          | 200,000    | 184,638    | 7,091      |          |             |                                |                                        |     |     |         |          |       |         |        |         |             | 12/29/2004. | 02/15/2019.                  |
| 912833                                     | LQ                                        | 1           | U.S. TREASURY STRIP.....      |  |  |  | 1     | 158,574    | 84.503    | 253,509          | 300,000    | 230,144    | 10,104     |          |             |                                |                                        |     |     |         |          |       |         |        |         |             | 12/11/2009. | 02/15/2024.                  |
| 912833                                     | QB                                        | 9           | US TREASURY STRIP.....        |  |  |  | 1     | 187,360    | 74.387    | 297,548          | 400,000    | 263,864    | 12,576     |          |             |                                |                                        |     |     |         |          |       |         |        |         |             | 12/09/2010. | 11/15/2027.                  |
| 0199999.                                   | U.S. Government - Issuer Obligations..... |             |                               |  |  |  |       | 14,510,732 | XXX       | 15,822,613       | 12,532,600 | 13,237,313 | 0          | (80,866) | 0           | 0                              | XXX                                    | XXX | XXX | 209,818 | 765,458  | XXX   | XXX     |        |         |             |             |                              |
| 0599999.                                   | Total - U.S. Government.....              |             |                               |  |  |  |       | 14,510,732 | XXX       | 15,822,613       | 12,532,600 | 13,237,313 | 0          | (80,866) | 0           | 0                              | XXX                                    | XXX | XXX | 209,818 | 765,458  | XXX   | XXX     |        |         |             |             |                              |
| All Other Governments - Issuer Obligations |                                           |             |                               |  |  |  |       |            |           |                  |            |            |            |          |             |                                |                                        |     |     |         |          |       |         |        |         |             |             |                              |
| 36202D                                     | 5R                                        | 8           | G.N.M.A. II POOL #3556.....   |  |  |  | 1     | 50,213     | 112.188   | 56,637           | 50,745     | 51,338     | 184        |          |             |                                |                                        |     |     | 5.500   | 5.398    | MO-20 | 233     | 2,556  |         | 06/07/2004. | 05/20/2034. |                              |
| 36202D                                     | BY                                        | 6           | G.N.M.A. II POOL #2755.....   |  |  |  | 1     | 4,709      | 115.789   | 5,418            | 4,709      | 4,868      | 28         |          |             |                                |                                        |     |     | 7.000   | 6.695    | MO-20 | 27      | 310    |         | 06/01/1999. | 05/20/2029. |                              |
| 36202D                                     | FG                                        | 1           | G.N.M.A. II POOL #2867.....   |  |  |  | 1     | 1,793      | 108.629   | 1,949            | 1,807      | 2,557      | 110        |          |             |                                |                                        |     |     | 7.500   | 5.054    | MO-20 | 11      | 127    |         | 12/28/1999. | 01/20/2030. |                              |
| 36202D                                     | MR                                        | 9           | G.N.M.A. II POOL #3068.....   |  |  |  | 1     | 12,935     | 116.754   | 14,510           | 12,501     | 5,911      | (1,342)    |          |             |                                |                                        |     |     | 6.500   | 16.561   | MO-20 | 68      | 751    |         | 10/17/2002. | 04/20/2031. |                              |
| 36202D                                     | RX                                        | 1           | G.N.M.A. II POOL #3202.....   |  |  |  | 1     | 52,381     | 116.844   | 58,924           | 50,755     | 24,226     | (4,953)    |          |             |                                |                                        |     |     | 7.000   | 16.699   | MO-20 | 296     | 3,365  |         | 02/08/2002. | 02/20/2032. |                              |
| 36202D                                     | S5                                        | 1           | G.N.M.A. II POOL #3240.....   |  |  |  | 1     | 23,324     | 117.668   | 26,454           | 22,631     | 10,272     | (2,493)    |          |             |                                |                                        |     |     | 7.000   | 38.117   | MO-20 | 132     | 1,480  |         | 05/01/2002. | 05/20/2032. |                              |
| 36202D                                     | TT                                        | 8           | G.N.M.A. II POOL #3262.....   |  |  |  | 1     | 24,003     | 116.945   | 26,579           | 22,884     | 4,268      | (3,078)    |          |             |                                |                                        |     |     | 7.000   | 45.214   | MO-20 | 133     | 1,502  |         | 07/22/2002. | 07/20/2032. |                              |
| 36202E                                     | FP                                        | 9           | G.N.M.A. II POOL #3774.....   |  |  |  | 1     | 44,496     | 111.957   | 49,585           | 44,517     | 44,808     | 74         |          |             |                                |                                        |     |     | 5.500   | 5.430    | MO-20 | 204     | 2,200  |         | 11/01/2005. | 10/20/2035. |                              |
| 36202E                                     | PX                                        | 1           | G.N.M.A. II POOL #4038.....   |  |  |  | 1     | 19,889     | 100.158   | 19,875           | 19,951     | 19,898     | 3          |          |             |                                |                                        |     |     | 5.500   | 5.492    | MO-20 | 91      | 946    |         | 11/13/2007. | 10/20/2037. |                              |
| 36202E                                     | S8                                        | 3           | G.N.M.A. II POOL #4143.....   |  |  |  | 1     | 76,834     | 108.813   | 84,355           | 77,893     | 77,966     | 341        |          |             |                                |                                        |     |     | 5.000   | 4.977    | MO-20 | 325     | 3,419  |         | 05/22/2008. | 05/20/2038. |                              |
| 36204L                                     | HR                                        | 5           | G.N.M.A. POOL #372940.....    |  |  |  | 1     | 179        | 100.000   | 182              | 182        | 209        | 8          |          |             |                                |                                        |     |     | 6.500   | 5.122    | MO-15 |         | 1      |         | 02/15/1994. | 01/15/2024. |                              |

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                       |    |   | 2                                                                                          |                                 |              | Codes               |   | 6                                    | 7          |           | Fair Value                      |           | 10 | 11                                                |                                                 | Change in Book/Adjusted Carrying Value                                 |                                                     |         |                      | Interest     |                                     |                            |             | Dates                                     |     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|---|--------------------------------------------------------------------------------------------|---------------------------------|--------------|---------------------|---|--------------------------------------|------------|-----------|---------------------------------|-----------|----|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|---------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-----|
|                                                                                                                                                                                                                         |    |   | 3                                                                                          | 4                               | 5            |                     |   | 8                                    | 9          |           |                                 |           |    | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16      | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |     |
|                                                                                                                                                                                                                         |    |   |                                                                                            | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation |   | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value |           |    | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |     |
| CUSIP Identification                                                                                                                                                                                                    |    |   | Description                                                                                |                                 |              | Code                |   | Actual Cost                          |            |           |                                 |           |    |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |             |                                           |     |
| 36213Q                                                                                                                                                                                                                  | Z2 | 8 | G.N.M.A. POOL #561561.....                                                                 |                                 |              |                     | 1 | 20,143                               | 116.285    | 22,801    | 19,724                          | 13,659    |    |                                                   | (1,392)                                         |                                                                        |                                                     | 6.500   | 9.731                | MO-15        | 107                                 | 1,213                      | 09/24/2001. | 08/15/2031.                               |     |
| 36291E                                                                                                                                                                                                                  | AW | 1 | G.N.M.A. POOL #625621.....                                                                 |                                 |              |                     | 1 | 45,597                               | 112.938    | 50,835    | 45,230                          | 44,989    |    |                                                   | (133)                                           |                                                                        |                                                     | 5.500   | 5.506                | MO-15        | 207                                 | 2,286                      | 12/01/2003. | 12/15/2033.                               |     |
| 36295F                                                                                                                                                                                                                  | GE | 8 | G.N.M.A. POOL #668997.....                                                                 |                                 |              |                     | 1 | 27,838                               | 112.027    | 31,166    | 27,969                          | 27,891    |    |                                                   | 42                                              |                                                                        |                                                     | 5.500   | 5.489                | MO-15        | 128                                 | 1,309                      | 05/14/2007. | 04/15/2037.                               |     |
| 0699999.                                                                                                                                                                                                                |    |   | All Other Governments - Issuer Obligations.....                                            |                                 |              |                     |   | 404,334                              | XXX        | 449,270   | 401,498                         | 332,859   |    |                                                   | 0                                               | (12,601)                                                               | 0                                                   | 0       | XXX                  | XXX          | XXX                                 | 1,963                      | 21,464      | 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.....                                                         |                                 |              |                     |   | 404,334                              | XXX        | 449,270   | 401,498                         | 332,859   |    | 0                                                 | (12,601)                                        | 0                                                                      | 0                                                   | XXX     | XXX                  | XXX          | 1,963                               | 21,464                     | XXX         | XXX                                       |     |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                           |    |   |                                                                                            |                                 |              |                     |   |                                      |            |           |                                 |           |    |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |             |                                           |     |
| 09088R                                                                                                                                                                                                                  | VF | 0 | BIRMINGHAM AL.....                                                                         |                                 |              |                     | 1 | 127,419                              | 110.532    | 138,165   | 125,000                         | 125,834   |    |                                                   | (264)                                           |                                                                        |                                                     | 5.650   | 5.613                | FA.....      | 2,941                               | 7,063                      | 12/30/2010. | 02/01/2025.                               |     |
| 159195                                                                                                                                                                                                                  | SE | 7 | CHANNELVIEW TX.....                                                                        |                                 |              |                     | 1 | 127,875                              | 109.408    | 136,760   | 125,000                         | 125,943   |    |                                                   | (288)                                           |                                                                        |                                                     | 5.576   | 5.534                | FA.....      | 2,635                               | 6,970                      | 03/17/2010. | 08/15/2028.                               |     |
| 244127                                                                                                                                                                                                                  | XN | 1 | DEER PARK TX.....                                                                          |                                 |              |                     | 1 | 127,625                              | 109.000    | 136,250   | 125,000                         | 125,854   |    |                                                   | (276)                                           |                                                                        |                                                     | 5.438   | 5.401                | FA.....      | 2,570                               | 6,798                      | 07/21/2010. | 02/15/2029.                               |     |
| 561144                                                                                                                                                                                                                  | CL | 8 | MALHEUR COUNTY.....                                                                        |                                 |              |                     |   | 129,093                              | 116.121    | 145,151   | 125,000                         | 127,553   |    |                                                   | (240)                                           |                                                                        |                                                     | 5.584   | 5.472                | JD.....      | 306                                 | 6,980                      | 07/28/2010. | 06/15/2027.                               |     |
| 63165T                                                                                                                                                                                                                  | AR | 6 | NASSAU COUNTY NY.....                                                                      |                                 |              |                     |   | 130,774                              | 112.065    | 140,081   | 125,000                         | 128,164   |    |                                                   | (360)                                           |                                                                        |                                                     | 5.375   | 5.242                | AO.....      | 1,675                               | 6,719                      | 09/21/2009. | 10/01/2025.                               |     |
| 940157                                                                                                                                                                                                                  | RF | 9 | WASHINGTON SUBN SAN. DIST.....                                                             |                                 |              |                     | 1 | 123,536                              | 106.355    | 132,944   | 125,000                         | 124,641   |    |                                                   | 156                                             |                                                                        |                                                     | 5.000   | 5.014                | JD.....      | 531                                 | 6,250                      | 12/23/2009. | 06/01/2027.                               |     |
| 975672                                                                                                                                                                                                                  | 5V | 4 | WINSTON SALEM NC.....                                                                      |                                 |              |                     | 1 | 122,862                              | 108.190    | 129,828   | 120,000                         | 120,990   |    |                                                   | (288)                                           |                                                                        |                                                     | 5.650   | 5.604                | JD.....      | 557                                 | 6,780                      | 06/22/2010. | 06/01/2032.                               |     |
| 97705L                                                                                                                                                                                                                  | WP | 8 | WISCONSIN STATE.....                                                                       |                                 |              |                     | 1 | 128,108                              | 108.030    | 135,038   | 125,000                         | 125,933   |    |                                                   | (300)                                           |                                                                        |                                                     | 5.300   | 5.261                | MN.....      | 1,089                               | 6,625                      | 09/21/2009. | 05/01/2027.                               |     |
| 977123                                                                                                                                                                                                                  | ZG | 6 | WISCONSIN STATE TRANSPORTATION.....                                                        |                                 |              |                     | 1 | 127,438                              | 111.080    | 138,850   | 125,000                         | 125,832   |    |                                                   | (264)                                           |                                                                        |                                                     | 5.500   | 5.464                | 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        | 1,233,067 | 1,120,000                       | 1,130,742 |    | 0                                                 | (2,124)                                         | 0                                                                      | 0                                                   | XXX     | XXX                  | XXX          | 15,752                              | 61,059                     | XXX         | XXX                                       |     |
| 2499999.                                                                                                                                                                                                                |    |   | Total - U.S. Political Subdivisions of States, Territories & Possessions.....              |                                 |              |                     |   | 1,144,728                            | XXX        | 1,233,067 | 1,120,000                       | 1,130,742 |    | 0                                                 | (2,124)                                         | 0                                                                      | 0                                                   | XXX     | XXX                  | XXX          | 15,752                              | 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.....                                                                                  |                                 |              |                     |   | 586,084                              | 124.169    | 651,887   | 525,000                         | 559,720   |    |                                                   | (3,458)                                         |                                                                        |                                                     | 5.770   | 5.412                | JJ.....      | 14,856                              | 30,293                     | 05/13/2009. | 01/05/2027.                               |     |
| 31331V                                                                                                                                                                                                                  | HD | 1 | FFCB.....                                                                                  |                                 |              |                     |   | 815,800                              | 118.716    | 949,728   | 800,000                         | 808,716   |    |                                                   | (924)                                           |                                                                        |                                                     | 5.300   | 5.243                | FA.....      | 14,869                              | 42,400                     | 06/02/2009. | 08/25/2026.                               |     |
| 31331Y                                                                                                                                                                                                                  | K9 | 0 | FFCB.....                                                                                  |                                 |              |                     |   | 772,616                              | 117.937    | 896,321   | 760,000                         | 767,899   |    |                                                   | (636)                                           |                                                                        |                                                     | 5.270   | 5.216                | MN.....      | 6,584                               | 40,052                     | 07/21/2009. | 05/01/2029.                               |     |
| 3133XE                                                                                                                                                                                                                  | XR | 5 | FHLB.....                                                                                  |                                 |              |                     |   | 274,576                              | 123.233    | 326,567   | 265,000                         | 271,996   |    |                                                   | (360)                                           |                                                                        |                                                     | 5.125   | 4.993                | MS.....      | 4,019                               | 13,581                     | 11/18/2009. | 03/14/2036.                               |     |
| 880591                                                                                                                                                                                                                  | DM | 1 | TENN. VALLEY AUTHORITY.....                                                                |                                 |              |                     |   | 400,050                              | 141.927    | 447,070   | 315,000                         | 370,209   |    |                                                   | (4,116)                                         |                                                                        |                                                     | 7.125   | 6.062                | MN.....      | 3,689                               | 22,444                     | 09/22/2009. | 05/01/2030.                               |     |
| 2599999.                                                                                                                                                                                                                |    |   | U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....                    |                                 |              |                     |   | 2,849,126                            | XXX        | 3,271,574 | 2,665,000                       | 2,778,540 |    | 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        | 3,271,574 | 2,665,000                       | 2,778,540 |    | 0                                                 | (9,494)                                         | 0                                                                      | 0                                                   | XXX     | XXX                  | XXX          | 44,017                              | 148,770                    | XXX         | XXX                                       |     |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                          |    |   |                                                                                            |                                 |              |                     |   |                                      |            |           |                                 |           |    |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |             |                                           |     |
| 00206R                                                                                                                                                                                                                  | AG | 7 | AT & T.....                                                                                |                                 |              |                     |   | 348,600                              | 115.046    | 345,138   | 300,000                         | 300,000   |    |                                                   | (48,600)                                        |                                                                        |                                                     | 6.300   | 6.300                | JJ.....      | 8,751                               |                            | 12/28/2016. | 01/15/2038.                               |     |
| 00206R                                                                                                                                                                                                                  | CP | 5 | AT & T.....                                                                                |                                 |              |                     |   | 289,350                              | 95.447     | 286,341   | 300,000                         | 300,000   |    |                                                   | 10,650                                          |                                                                        |                                                     | 4.500   | 4.500                | MN.....      | 1,701                               |                            | 12/06/2016. | 05/15/2036.                               |     |
| 013817                                                                                                                                                                                                                  | AJ | 0 | ALCOA.....                                                                                 |                                 |              |                     |   | 313,395                              | 10.030     | 315,090   | 300,000                         | 300,000   |    |                                                   | (13,395)                                        |                                                                        |                                                     | 5.900   | 5.900                | FA.....      | 7,371                               |                            | 12/06/2016. | 02/01/2027.                               |     |
| 020002                                                                                                                                                                                                                  | AU | 5 | ALLSTATE CORP.....                                                                         |                                 |              |                     | 1 | 105,500                              | 112.862    | 112,862   | 100,000                         | 104,780   |    |                                                   | (240)                                           |                                                                        |                                                     | 6.500   | 6.203                | MN.....      | 819                                 | 6,500                      | 01/27/2014. | 05/15/2057.                               |     |
| 02360X                                                                                                                                                                                                                  | AM | 9 | AMERENERGY GENERATING.....                                                                 |                                 |              |                     | 1 | 303,375                              | 35.750     | 107,250   | 300,000                         | 300,000   |    |                                                   |                                                 |                                                                        |                                                     | 6.300   | 6.300                | AO.....      | 4,712                               | 18,900                     | 11/17/2010. | 04/01/2020.                               |     |

E10.1

SCHEDULE D - PART 1

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

E10.2

| 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  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>nation | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 03523T               | AV | 0 | ANHEUSER-BUSCH.....                           | ..... | .. | ..... | ..                              | .....        | 2FE                       | 300,000     | 107.933                              | 323,799    | 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     | 105.804                              | 317,412    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.125    | 5.125                | MS.....      | 5,097                               | 15,375                     | 11/19/2010. | 03/01/2021.                               |
| 05990K               | AC | 0 | BANC OF CALIFORNIA.....                       | ..... | .. | ..... | ..                              | 1            | 2FE                       | 199,250     | 99.500                               | 199,000    | 200,000   | 199,397                         | .....                                             | .....84                                         | .....                                                                  | .....                                               | 5.250    | 5.266                | AO.....      | 2,215                               | 10,500                     | 03/31/2015. | 04/15/2025.                               |
| 06051G               | EC | 9 | BANK OF AMERICA.....                          | ..... | .. | ..... | ..                              | .....        | 2FE                       | 313,452     | 109.341                              | 328,023    | 300,000   | 305,052                         | .....                                             | .....(1,440)                                    | .....                                                                  | .....                                               | 5.625    | 5.532                | JJ.....      | 8,461                               | 16,875                     | 02/18/2011. | 07/01/2020.                               |
| 079867               | AW | 7 | BELLSOUTH TELE.....                           | ..... | .. | ..... | ..                              | 1            | 2FE                       | 275,250     | 108.560                              | 325,680    | 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     | 106.608                              | 319,824    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.625    | 4.625                | MS.....      | 4,067                               | 13,875                     | 03/15/2012. | 03/15/2022.                               |
| 093662               | AE | 4 | BLOCK FINANCIAL.....                          | ..... | .. | ..... | ..                              | .....        | 2FE                       | 309,450     | 105.695                              | 317,085    | 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     | 94.617                               | 283,851    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.200    | 5.200                | JD.....      | 43                                  | 15,600                     | 12/30/2014. | 12/30/2024.                               |
| 108035               | AA | 4 | BRIDGE BANCORP INC.....                       | ..... | .. | ..... | ..                              | .....        | 2FE                       | 300,000     | 101.710                              | 305,130    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.250    | 5.250                | MS.....      | 3,970                               | 16,144                     | 09/11/2015. | 09/30/2025.                               |
| 118230               | AJ | 0 | BUCKEYE PARTNERS.....                         | ..... | .. | ..... | ..                              | .....        | 2FE                       | 279,390     | 105.490                              | 293,262    | 278,000   | 278,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.875    | 4.875                | FA.....      | 5,644                               | 13,553                     | 08/07/2012. | 02/01/2021.                               |
| 12527G               | AF | 0 | CF INDUSTRIES.....                            | ..... | .. | ..... | ..                              | .....        | 3FE                       | 304,656     | 85.821                               | 257,463    | 300,000   | 304,656                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.150    | 5.071                | MS.....      | 4,529                               | .....                      | 09/19/2016. | 03/15/2034.                               |
| 126117               | AR | 1 | CNA FINANCIAL.....                            | ..... | .. | ..... | ..                              | .....        | 2FE                       | 303,000     | 111.097                              | 333,291    | 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.....                | ..... | .. | ..... | ..                              | .....        | 3FE                       | 296,529     | 101.876                              | 305,628    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.200    | 5.200                | JJ.....      | 7,223                               | 15,600                     | 06/30/2011. | 07/15/2021.                               |
| 14916R               | AD | 6 | CATHOLIC HEALTH INITIATIVES.....              | ..... | .. | ..... | ..                              | .....        | 1FE                       | 310,779     | 88.637                               | 310,230    | 350,000   | 350,000                         | .....                                             | .....39,221                                     | .....                                                                  | .....                                               | 4.350    | 4.350                | MN.....      | 2,503                               | .....                      | 12/22/2016. | 11/01/2042.                               |
| 172967               | HB | 0 | CITIGROUP.....                                | ..... | .. | ..... | ..                              | .....        | 2FE                       | 267,550     | 108.419                              | 271,048    | 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.....                 | ..... | .. | ..... | ..                              | .....        | 5FE                       | 304,500     | 93.510                               | 280,530    | 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     | 106.896                              | 320,688    | 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     | 111.090                              | 333,270    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 6.625    | 6.625                | FA.....      | 7,514                               | 19,875                     | 07/28/2015. | 08/15/2039.                               |
| 209111               | ED | 1 | CONSOLIDATED EDISON CO. OF NEW YORK.....      | ..... | .. | ..... | ..                              | .....        | 1FE                       | 293,250     | 107.109                              | 321,327    | 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     | 100.706                              | 302,118    | 300,000   | 299,500                         | .....                                             | .....1,250                                      | .....                                                                  | .....                                               | 5.000    | 5.008                | MS.....      | 4,397                               | 15,000                     | 03/23/2015. | 09/15/2022.                               |
| 237194               | AE | 5 | DARDEN RESTAURANTS.....                       | ..... | .. | ..... | ..                              | .....        | 2FE                       | 296,100     | 102.944                              | 308,832    | 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     | 119.639                              | 358,917    | 300,000   | 309,428                         | .....                                             | .....(744)                                      | .....                                                                  | .....                                               | 5.375    | 5.211                | AO.....      | 3,358                               | 16,125                     | 11/18/2009. | 10/16/2029.                               |
| 263534               | BG | 3 | DUPONT.....                                   | ..... | .. | ..... | ..                              | 1            | 1FE                       | 194,688     | 120.617                              | 241,234    | 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     | 106.202                              | 318,606    | 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     | 102.500                              | 205,000    | 200,000   | 201,536                         | .....                                             | .....(192)                                      | .....                                                                  | .....                                               | 5.750    | 5.706                | MS.....      | 3,815                               | 11,500                     | 07/31/2014. | 09/01/2024.                               |
| 268948               | AA | 4 | EAGLE BANCORP.....                            | ..... | .. | ..... | ..                              | .....        | 2FE                       | 100,000     | 102.500                              | 102,500    | 100,000   | 100,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.750    | 5.750                | MS.....      | 1,906                               | 5,750                      | 07/31/2014. | 09/01/2024.                               |
| 277196               | AB | 7 | EASTERN VIRGINIA BANC SHARES.....             | ..... | .. | ..... | ..                              | 1            | 2FE                       | 100,000     | 102.902                              | 102,902    | 100,000   | 100,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 6.500    | 6.500                | MN.....      | 1,068                               | 6,500                      | 04/15/2015. | 05/01/2025.                               |
| 292505               | AK | 0 | ENCANA CORP.....                              | ..... | .. | ..... | ..                              | .....        | 2FE                       | 292,500     | 91.590                               | 274,770    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.150    | 5.150                | MN.....      | 1,974                               | 15,450                     | 05/29/2012. | 11/15/2041.                               |
| 29358Q               | AE | 9 | ENSCO.....                                    | ..... | .. | ..... | ..                              | 1            | 3fe                       | 184,154     | 87.008                               | 174,016    | 200,000   | 186,442                         | .....                                             | .....1,716                                      | .....                                                                  | .....                                               | 5.200    | 5.578                | MS.....      | 7,351                               | 10,400                     | 09/01/2015. | 03/15/2025.                               |
| 30161M               | AJ | 2 | EXELON GENERATION.....                        | ..... | .. | ..... | ..                              | 1            | 2FE                       | 253,744     | 94.636                               | 212,931    | 225,000   | 250,892                         | .....                                             | .....(1,104)                                    | .....                                                                  | .....                                               | 5.750    | 5.157                | AO.....      | 3,261                               | 12,938                     | 05/29/2014. | 10/01/2041.                               |
| 307000               | AA | 7 | FAMILY DOLLAR STORES.....                     | ..... | .. | ..... | ..                              | .....        | 3FE                       | 301,500     | 106.750                              | 320,250    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.000    | 5.000                | FA.....      | 6,247                               | 15,000                     | 09/01/2011. | 02/01/2021.                               |
| 32115D               | AB | 2 | FIRST NBC BANK.....                           | ..... | .. | ..... | ..                              | .....        | 4FE                       | 300,000     | 60.000                               | 180,000    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.750    | 5.750                | FA.....      | 6,380                               | 17,250                     | 02/10/2015. | 02/18/2025.                               |
| 33799A               | MT | 7 | FLAGSTAR BANCORP.....                         | ..... | .. | ..... | ..                              | .....        | 2FE                       | 249,998     | 102.500                              | 256,250    | 250,000   | 250,000                         | .....                                             | .....3                                          | .....                                                                  | .....                                               | 6.125    | 6.125                | JJ.....      | 7,090                               | .....                      | 07/11/2016. | 07/15/2021.                               |
| 36159D               | HG | 2 | CD - GE MONEY BANK SALT LAKE CITY UT.....     | ..... | .. | ..... | ..                              | .....        | 1FE                       | 50,000      | 104.472                              | 52,236     | 50,000    | 50,000                          | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.100    | 4.100                | JJ.....      | 938                                 | 2,056                      | 06/01/2012. | 01/16/2019.                               |
| 37045V               | AH | 3 | GM.....                                       | ..... | .. | ..... | ..                              | .....        | 2FE                       | 294,492     | 97.664                               | 292,992    | 300,000   | 300,000                         | .....                                             | .....5,508                                      | .....                                                                  | .....                                               | 5.000    | 5.000                | AO.....      | 3,740                               | .....                      | 12/21/2016. | 04/01/2035.                               |
| 38141G               | ES | 9 | GOLDMAN SACH GROUP INC.....                   | ..... | .. | ..... | ..                              | .....        | 2FE                       | 297,525     | 114.014                              | 342,042    | 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      | 104.939                              | 31,482     | 30,000    | 30,000                          | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.900    | 4.900                | JD.....      | 81                                  | 1,474                      | 06/01/2012. | 06/11/2018.                               |
| 381426               | KW | 4 | CD - GOLDMAN SACHS BK USA SALT LAKE CITY..... | ..... | .. | ..... | ..                              | .....        | 1FE                       | 50,000      | 105.339                              | 52,670     | 50,000    | 50,000                          | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.100    | 5.100                | JD.....      | 42                                  | 2,557                      | 06/01/2012. | 06/25/2018.                               |
| 381426               | XT | 7 | CD - GOLDMAN SACH BANK USA NEW YORK NY.....   | ..... | .. | ..... | ..                              | .....        | 1FE                       | 2,023       | 105.426                              | 2,109      | 2,000     | 2,003                           | .....                                             | .....(3)                                        | .....                                                                  | .....                                               | 4.400    | 4.393                | JD.....      | 44                                  | 44                         | 06/01/2012. | 12/31/2018.                               |
| 382550               | BA | 8 | GOODYEAR.....                                 | ..... | .. | ..... | ..                              | .....        | 3FE                       | 162,000     | 118.143                              | 191,392    | 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     | 109.090                              | 327,270    | 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     | 100.000                              | 100,000    | 100,000   | 100,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.875    | 5.875                | FA.....      | 2,447                               | 5,891                      | 07/23/2015. | 08/01/2025.                               |
| 416515               | AZ | 7 | HARTFORD FINANCIAL.....                       | ..... | .. | ..... | ..                              | .....        | 2FE                       | 310,500     | 108.728                              | 326,184    | 300,000   | 300,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.500    | 5.500                | MS.....      | 4,159                               | 16,500                     | 08/18/2010. | 03/30/2020.                               |

SCHEDULE D - PART 1

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

E10.3

| 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 |                                                                     |  |       | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>nation | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 427096 86 2          | HERCULES CAPITAL INC.....                                           |  |       |                                 | 1            | 2FE                       | 298,560     | 25.630                               | 76,521     | 298,560    | 298,560                         |                                                   |                                                 |                                                                        |                                                     | 6.250    | 6.250                | JAJO..       | 3,937                               | 9,375                      | 04/22/2016. | 07/30/2024.                               |
| 428236 BR 3          | HEWLETT PACKERD.....                                                |  |       |                                 |              | 2FE                       | 296,433     | 102.580                              | 307,740    | 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     | 106.493                              | 319,479    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 5.500    | 5.500                | JJ.....      | 7,640                               | 16,500                     | 07/14/2010. | 07/15/2020.                               |
| 43785V AC 6          | HOME STREET INC.....                                                |  |       |                                 | 1            | 2FE                       | 200,000     | 102.500                              | 205,000    | 200,000    | 200,000                         |                                                   |                                                 |                                                                        |                                                     | 6.500    | 6.500                | JD.....      | 1,068                               | 6,897                      | 05/17/2016. | 06/01/2026.                               |
| 45384B AA 4          | INDEPENDENT BANK GROUP.....                                         |  |       |                                 |              | 2FE                       | 100,000     | 100.000                              | 100,000    | 100,000    | 100,000                         |                                                   |                                                 |                                                                        |                                                     | 5.875    | 5.875                | FA.....      | 2,447                               | 5,875                      | 07/17/2014. | 08/01/2024.                               |
| 457153 AF 1          | INGRAM MICRO INC.....                                               |  |       |                                 |              | 2FE                       | 310,350     | 98.676                               | 296,028    | 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     | 102.798                              | 308,394    | 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     | 105.777                              | 211,554    | 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      | 103.040                              | 103,040    | 100,000    | 94,832                          |                                                   | 624                                             |                                                                        |                                                     | 4.300    | 4.534                | JD.....      | 365                                 | 4,300                      | 09/01/2015. | 06/01/2025.                               |
| 500255 AN 4          | KOHL'S CORPORATION.....                                             |  |       |                                 | 1            | 2FE                       | 103,503     | 103.655                              | 103,655    | 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     | 106.991                              | 320,973    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 5.200    | 5.200                | AO.....      | 3,291                               | 15,600                     | 12/28/2011. | 10/15/2019.                               |
| 52472E AA 7          | LEGACY TEXAS FINANCIAL GROUP.....                                   |  |       |                                 | 1            | 2FE                       | 250,000     | 100.000                              | 250,000    | 250,000    | 250,000                         |                                                   |                                                 |                                                                        |                                                     | 5.500    | 5.500                | JD.....      | 1,168                               | 14,056                     | 11/18/2015. | 12/01/2025.                               |
| 527288 BE 3          | LEUCADIA ;NATIONAL CORP.....                                        |  |       |                                 | 1            | 3FE                       | 255,655     | 106.080                              | 265,200    | 250,000    | 253,731                         |                                                   | (624)                                           |                                                                        |                                                     | 5.500    | 5.419                | AO.....      | 2,788                               | 13,750                     | 11/18/2013. | 10/18/2023.                               |
| 529772 AF 2          | LEXMARK INTERNATIONAL.....                                          |  |       |                                 |              | 3FE                       | 309,000     | 101.744                              | 305,232    | 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.....                                              |  |       |                                 |              | 3FE                       | 297,636     | 102.659                              | 307,977    | 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     | 107.718                              | 323,154    | 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     | 25.550                               | 76,650     | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 6.500    | 6.500                | JAJO..       | 8,227                               | 16,954                     | 12/14/2015. | 01/30/2021.                               |
| 61747Y CJ 2          | MORGAN STANLEY.....                                                 |  |       |                                 |              | 1FE                       | 302,865     | 107.835                              | 323,505    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 5.625    | 5.625                | MS.....      | 4,577                               | 16,875                     | 09/15/2011. | 09/23/2019.                               |
| 61945C AD 5          | MOSAIC.....                                                         |  |       |                                 | 1            | 2FE                       | 101,758     | 99.449                               | 298,347    | 100,000    | 101,758                         |                                                   |                                                 |                                                                        |                                                     | 5.450    | 5.356                | MN.....      | 687                                 |                            | 12/28/2016. | 11/15/2033.                               |
| 626717 AG 7          | MURPHY OIL CORP.....                                                |  |       |                                 |              | 3FE                       | 298,500     | 0.960                                | 288,000    | 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     | 107.495                              | 322,485    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 5.550    | 5.550                | JJ.....      | 7,709                               | 16,650                     | 03/15/2011. | 01/15/2020.                               |
| 663904 AC 4          | NORTHEAST BANCORP.....                                              |  |       |                                 | 1            | 2FE                       | 300,000     | 105.418                              | 316,254    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 6.750    | 6.750                | JJ.....      | 10,153                              |                            | 06/22/2016. | 07/01/2026.                               |
| 72447X AD 9          | PITNEY BOWES INC.....                                               |  |       |                                 |              | 2FE                       | 308,166     | 103.624                              | 310,872    | 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     | 104.940                              | 209,880    | 200,000    | 198,838                         |                                                   | 72                                              |                                                                        |                                                     | 6.375    | 6.412                | MS.....      | 4,227                               | 12,750                     | 07/28/2015. | 03/01/2033.                               |
| 779382 AP 5          | ROWAN COMPANIES INC.....                                            |  |       |                                 | 1            | 4FE                       | 300,000     | 94.854                               | 284,562    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 4.875    | 4.875                | JD.....      | 1,202                               | 14,625                     | 06/04/2015. | 06/01/2022.                               |
| 78490F GP 8          | SLM CORP.....                                                       |  |       |                                 | 1            | 3FE                       | 300,000     | 116.045                              | 348,135    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 5.250    | 5.250                | MS.....      | 4,617                               | 15,750                     | 09/30/2003. | 03/15/2019.                               |
| 786514 BR 9          | SAFEWAY INC.....                                                    |  |       |                                 |              | 4FE                       | 308,100     | 100.190                              | 300,570    | 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     | 116.045                              | 251,110    | 225,000    | 225,000                         |                                                   |                                                 |                                                                        |                                                     | 7.500    | 7.500                | JJ.....      | 7,259                               | 16,875                     | 09/11/2015. | 07/27/2035.                               |
| 869099 AH 4          | SUSQUEHANNA BANCSHARES.....                                         |  |       |                                 |              | 1FE                       | 312,525     | 110.902                              | 332,706    | 300,000    | 307,065                         |                                                   | (1,260)                                         |                                                                        |                                                     | 5.375    | 5.251                | FA.....      | 6,097                               | 16,125                     | 08/21/2012. | 08/15/2022.                               |
| 88732J AW 8          | TIME WARNER CABLE INC.....                                          |  |       |                                 |              | 2FE                       | 305,703     | 105.498                              | 316,494    | 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      | 120.885                              | 21,759     | 18,000     | 21,443                          |                                                   | (456)                                           |                                                                        |                                                     | 9.500    | 7.975                | JJ.....      | 792                                 | 1,710                      | 09/11/2013. | 07/15/2024.                               |
| 90131H AV 7          | 21ST CENTURY FOX AMERICA INC. (NEW AMER).....                       |  |       |                                 |              | 2FE                       | 118,300     | 120.885                              | 110,005    | 91,000     | 110,005                         |                                                   | (2,520)                                         |                                                                        |                                                     | 9.500    | 7.859                | JJ.....      | 4,003                               | 8,645                      | 09/13/2013. | 07/15/2024.                               |
| 910304 AA 2          | UNITED FINANCIAL BANCORP.....                                       |  |       |                                 |              | 2FE                       | 300,000     | 108.413                              | 325,239    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 5.750    | 5.750                | AO.....      | 4,301                               | 17,250                     | 09/18/2014. | 10/01/2024.                               |
| 911684 AD 0          | US CELLULAR CORP.....                                               |  |       |                                 | 1            | 3FE                       | 300,000     | 99.398                               | 298,194    | 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     | 111.090                              | 444,360    | 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     | 122.940                              | 368,820    | 300,000    | 315,111                         |                                                   | (1,476)                                         |                                                                        |                                                     | 5.875    | 5.593                | AO.....      | 4,201                               | 17,625                     | 12/11/2009. | 04/05/2027.                               |
| 959802 AH 2          | WESTERN UNION.....                                                  |  |       |                                 |              | 2FE                       | 303,900     | 100.709                              | 302,127    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 6.200    | 6.200                | MN.....      | 2,242                               | 18,600                     | 06/30/2015. | 11/17/2036.                               |
| 98310W AJ 7          | WYNDHAM WORLDWIDE.....                                              |  |       |                                 |              | 2FE                       | 300,933     | 102.997                              | 308,991    | 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     | 115.918                              | 347,754    | 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..... |  |       |                                 |              |                           | 22,102,080  | XXX                                  | 22,300,689 | 21,879,560 | 21,960,029                      | 0                                                 | (12,927)                                        | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX          | 350,235                             | 1,071,443                  | XXX         | XXX                                       |
| 3899999.             | Total - Industrial & Miscellaneous (Unaffiliated).....              |  |       |                                 |              |                           | 22,102,080  | XXX                                  | 22,300,689 | 21,879,560 | 21,960,029                      | 0                                                 | (12,927)                                        | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX          | 350,235                             | 1,071,443                  | XXX         | XXX                                       |

Hybrid Securities - Issuer Obligations

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  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation | Actual Cost     | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |
|                      |                                                          |       |                                 |              |                          |                 |                                      |                 |                 |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |          |                                           |
| 42999999.            | Hybrid Securities - Issuer Obligations.....              |       |                                 |              |                          | .....0          | XXX                                  | .....0          | .....0          | .....0                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....0                     | XXX      | XXX                                       |
| 48999999.            | Total - Hybrid Securities.....                           |       |                                 |              |                          | .....0          | XXX                                  | .....0          | .....0          | .....0                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....0                     | XXX      | XXX                                       |
| Totals               |                                                          |       |                                 |              |                          |                 |                                      |                 |                 |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |          |                                           |
| 77999999.            | Total - Issuer Obligations.....                          |       |                                 |              |                          | .....41,011,000 | XXX                                  | .....43,077,214 | .....38,598,658 | .....39,439,484                 | .....0                                            | .....(118,011)                                  | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....621,784                        | .....2,068,192             | XXX      | XXX                                       |
| 78999999.            | Total - Residential Mortgage-Backed Securities.....      |       |                                 |              |                          | .....0          | XXX                                  | .....0          | .....0          | .....0                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....0                     | XXX      | XXX                                       |
| 79999999.            | Total - Commercial Mortgage-Backed Securities.....       |       |                                 |              |                          | .....0          | XXX                                  | .....0          | .....0          | .....0                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....0                     | XXX      | XXX                                       |
| 80999999.            | Total - Other Loan-Backed and Structured Securities..... |       |                                 |              |                          | .....0          | XXX                                  | .....0          | .....0          | .....0                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....0                     | XXX      | XXX                                       |
| 83999999.            | Grand Total - Bonds.....                                 |       |                                 |              |                          | .....41,011,000 | XXX                                  | .....43,077,214 | .....38,598,658 | .....39,439,484                 | .....0                                            | .....(118,011)                                  | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....621,784                        | .....2,068,192             | 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  | F<br>or<br>ei<br>gn | Number of<br>Shares | Par Value<br>per Share | Rate per<br>Share | Book/Adjusting<br>Carrying Value | Rate per<br>Share Used<br>to Obtain<br>Fair Value | Fair Value   | Actual Cost | Declared but<br>Unpaid | Amount<br>Received<br>During Year | Nonadmitted<br>Declared but<br>Unpaid | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(15+16-17) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | NAIC<br>Designation | Date<br>Acquired |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)                       |             |   |             |       |       |                     |                     |                        |                   |                                  |                                                   |              |             |                        |                                   |                                       |                                                   |                                                 |                                                                        |                                            |                                                     |                     |                  |
| 278642                                                                               | 20          | 2 | EBAY.....   | ..... | ..    | .....2,000.000      | ...50,100.00        | .....25.050            | .....50,100       | .....25.940                      | .....51,880                                       | .....50,100  | .....       | .....1,500             | .....                             | .....                                 | .....                                             | .....                                           | .....                                                                  | .....0                                     | .....                                               | ...P1LFE            | 03/09/2016.      |
| 19075Q                                                                               | 87          | 0 | COBANK..... | ..... | ..    | .....2,500.000      | ..251,250.00        | .....100.500           | .....251,250      | .....96.700                      | .....241,750                                      | .....251,250 | .....       | .....15,313            | .....                             | .....                                 | .....                                             | .....                                           | .....                                                                  | .....0                                     | .....                                               | ...P1LFE            | 06/04/2013.      |
| 00855W                                                                               | 30          | 3 | AGSTAR..... | ..... | ..    | .....250.000        | ..250,000.00        | .....100.000           | .....250,000      | .....100.000                     | .....250,000                                      | .....250,000 | .....       | .....16,875            | .....                             | .....                                 | .....                                             | .....                                           | .....                                                                  | .....0                                     | .....                                               | ...P1LFE            | 05/30/2013.      |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)..... |             |   |             |       |       |                     |                     |                        | .....551,350      | XXX                              | .....543,630                                      | .....551,350 | .....0      | .....33,688            | .....0                            | .....0                                | .....0                                            | .....0                                          | .....0                                                                 | .....0                                     | .....0                                              | XXX                 | XXX              |
| 8999999. Total - Preferred Stocks.....                                               |             |   |             |       |       |                     |                     |                        | .....551,350      | XXX                              | .....543,630                                      | .....551,350 | .....0      | .....33,688            | .....0                            | .....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  | F<br>or<br>ei<br>gn | Number of Shares | Book/Adjusted<br>Carrying Value | Rate per<br>Share Used<br>to Obtain Fair<br>Value | Fair Value   | Actual Cost  | Declared but Unpaid | Amount Received<br>During Year | Nonadmitted<br>Declared but<br>Unpaid | Unrealized<br>Valuation Increase<br>(Decrease) | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(13-14) | Total Foreign<br>Exchange Change<br>in B./A.C.V. | NAIC<br>Market<br>Indicator<br>(a) | Date<br>Acquired |
| <b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>                |             |       |                     |                  |                                 |                                                   |              |              |                     |                                |                                       |                                                |                                                                        |                                         |                                                  |                                    |                  |
| 000000 00 0                                                                       | FHLB.....   |       |                     | .....621.000     | .....62,100                     | .....100.000                                      | .....62,100  | .....62,100  |                     | .....2,512                     |                                       |                                                |                                                                        | .....0                                  |                                                  | .....V                             | 11/13/2013.      |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)..... |             |       |                     |                  | .....62,100                     | XXX                                               | .....62,100  | .....62,100  | .....0              | .....2,512                     | .....0                                | .....0                                         | .....0                                                                 | .....0                                  | .....0                                           | XXX                                | XXX              |
| 9799999. Total - Common Stock.....                                                |             |       |                     |                  | .....62,100                     | XXX                                               | .....62,100  | .....62,100  | .....0              | .....2,512                     | .....0                                | .....0                                         | .....0                                                                 | .....0                                  | .....0                                           | XXX                                | XXX              |
| 9899999. Total Common and Preferred Stock.....                                    |             |       |                     |                  | .....613,450                    | XXX                                               | .....605,730 | .....613,450 | .....0              | .....36,199                    | .....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                                               | 2                                                            |   |                                  | 3       | 4               | 5                | 6                         | 7           | 8         | 9                                       |
|-------------------------------------------------|--------------------------------------------------------------|---|----------------------------------|---------|-----------------|------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification                            | Description                                                  |   |                                  | Foreign | Date Acquired   | Name of Vendor   | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| Bonds - Industrial and Miscellaneous            |                                                              |   |                                  |         |                 |                  |                           |             |           |                                         |
| 00206R                                          | AG                                                           | 7 | AT & T.....                      |         | 12/28/2016..... | WELLS FARGO..... |                           | 348,600     | 300,000   | 8,820                                   |
| 00206R                                          | CP                                                           | 5 | AT & T.....                      |         | 12/06/2016..... | WELLS FARGO..... |                           | 289,350     | 300,000   | 6,293                                   |
| 013817                                          | AJ                                                           | 0 | ALCOA.....                       |         | 12/06/2016..... | WELLS FARGO..... |                           | 313,395     | 300,000   | 6,293                                   |
| 12527G                                          | AF                                                           | 0 | CF INDUSTRIES.....               |         | 09/19/2016..... | WELLS FARGO..... |                           | 304,656     | 300,000   | 300                                     |
| 14916R                                          | AD                                                           | 6 | CATHOLIC HEALTH INITIATIVES..... |         | 12/22/2016..... | WELLS FARGO..... |                           | 310,779     | 350,000   | 2,411                                   |
| 33799A                                          | MT                                                           | 7 | FLAGSTAR BANCORP.....            |         | 07/11/2016..... | SANDLER.....     |                           | 249,998     | 250,000   |                                         |
| 37045V                                          | AH                                                           | 3 | GM.....                          |         | 12/21/2016..... | WELLS FARGO..... |                           | 294,492     | 300,000   | 3,583                                   |
| 427096                                          | 86                                                           | 2 | HERCULES CAPITAL INC.....        |         | 04/22/2016..... | SANDLER.....     |                           | 298,560     | 298,560   |                                         |
| 43785V                                          | AC                                                           | 6 | HOME STREET INC.....             |         | 05/17/2016..... | SANDLER.....     |                           | 200,000     | 200,000   |                                         |
| 61945C                                          | AD                                                           | 5 | MOSAIC.....                      |         | 12/28/2016..... | WELLS FARGO..... |                           | 101,758     | 100,000   | 727                                     |
| 663904                                          | AC                                                           | 4 | NORTHEAST BANCORP.....           |         | 06/22/2016..... | SANDLER.....     |                           | 300,000     | 300,000   |                                         |
| 3899999                                         | Total - Bonds - Industrial and Miscellaneous.....            |   |                                  |         |                 |                  |                           | 3,011,588   | 2,998,560 | 28,428                                  |
| 8399997                                         | Total - Bonds - Part 3.....                                  |   |                                  |         |                 |                  |                           | 3,011,588   | 2,998,560 | 28,428                                  |
| 8399999                                         | Total - Bonds.....                                           |   |                                  |         |                 |                  |                           | 3,011,588   | 2,998,560 | 28,428                                  |
| Preferred Stocks - Industrial and Miscellaneous |                                                              |   |                                  |         |                 |                  |                           |             |           |                                         |
| 278642                                          | 20                                                           | 2 | EBAY.....                        |         | 03/09/2016..... | WELLS FARGO..... | 2,000.000                 | 50,100      | 50,100.00 |                                         |
| 8499999                                         | Total - Preferred Stocks - Industrial and Miscellaneous..... |   |                                  |         |                 |                  |                           | 50,100      | XXX       | 0                                       |
| 8999997                                         | Total - Preferred Stocks - Part 3.....                       |   |                                  |         |                 |                  |                           | 50,100      | XXX       | 0                                       |
| 8999999                                         | Total - Preferred Stocks.....                                |   |                                  |         |                 |                  |                           | 50,100      | XXX       | 0                                       |
| 9899999                                         | Total - Preferred and Common Stocks.....                     |   |                                  |         |                 |                  |                           | 50,100      | XXX       | 0                                       |
| 9999999                                         | Total - Bonds, Preferred and Common Stocks.....              |   |                                  |         |                 |                  |                           | 3,061,688   | XXX       | 28,428                                  |

SCHEDULE D - PART 4

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

| 1                                    | 2           |                                                   | 3                               | 4             | 5                 | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|--------------------------------------|-------------|---------------------------------------------------|---------------------------------|---------------|-------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                      |             |                                                   |                                 |               |                   |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification                 | Description |                                                   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Government              |             |                                                   |                                 |               |                   |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 912810                               | DX          | 3                                                 |                                 | 11/15/2016.   | MATURED.....      |                           | .....500,000   | .....500,000   | .....601,875   | .....505,922                            | .....                                    | .....(5,922)                              | .....                                                     | .....(5,922)                         | .....                                      | .....500,000                                  | .....                                    | .....                            | .....0                        | .....37,500                                          | 11/15/2016.                      |
| 912810                               | DX          | 3                                                 |                                 | 11/15/2016.   | MATURED.....      |                           | .....1,000,000 | .....1,000,000 | .....1,266,250 | .....1,017,130                          | .....                                    | .....(17,130)                             | .....                                                     | .....(17,130)                        | .....                                      | .....1,000,000                                | .....                                    | .....                            | .....0                        | .....75,000                                          | 11/15/2016.                      |
| 0599999.                             |             | Total - Bonds - U.S. Government.....              |                                 |               |                   |                           | .....1,500,000 | .....1,500,000 | .....1,868,125 | .....1,523,052                          | .....0                                   | .....(23,052)                             | .....0                                                    | .....(23,052)                        | .....0                                     | .....1,500,000                                | .....0                                   | .....0                           | .....0                        | .....112,500                                         | XXX                              |
| Bonds - All Other Government         |             |                                                   |                                 |               |                   |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 36202D                               | 5R          | 8                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....11,747    | .....11,747    | .....11,624    | .....11,842                             | .....                                    | .....43                                   | .....                                                     | .....43                              | .....                                      | .....699                                      | .....                                    | .....(137)                       | .....(137)                    | .....592                                             | 05/20/2034.                      |
| 36202D                               | BY          | 6                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....676       | .....676       | .....676       | .....695                                | .....                                    | .....4                                    | .....                                                     | .....4                               | .....                                      | .....480                                      | .....                                    | .....(23)                        | .....(23)                     | .....44                                              | 05/20/2029.                      |
| 36202D                               | FG          | 1                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....339       | .....339       | .....337       | .....459                                | .....                                    | .....21                                   | .....                                                     | .....21                              | .....                                      | .....1,059                                    | .....                                    | .....(141)                       | .....(141)                    | .....24                                              | 01/20/2030.                      |
| 36202D                               | MR          | 9                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....2,239     | .....2,239     | .....2,317     | .....1,299                              | .....                                    | .....(240)                                | .....                                                     | .....(240)                           | .....                                      | .....3,977                                    | .....                                    | .....1,180                       | .....1,180                    | .....134                                             | 04/20/2031.                      |
| 36202D                               | RX          | 1                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....8,332     | .....8,332     | .....8,599     | .....4,790                              | .....                                    | .....(813)                                | .....                                                     | .....(813)                           | .....                                      | .....2,345                                    | .....                                    | .....4,355                       | .....4,355                    | .....552                                             | 02/20/2032.                      |
| 36202D                               | S5          | 1                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....5,167     | .....5,167     | .....5,326     | .....2,915                              | .....                                    | .....(569)                                | .....                                                     | .....(569)                           | .....                                      | .....978                                      | .....                                    | .....2,822                       | .....2,822                    | .....338                                             | 05/20/2032.                      |
| 36202D                               | TT          | 8                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....5,246     | .....5,246     | .....5,503     | .....1,684                              | .....                                    | .....(706)                                | .....                                                     | .....(706)                           | .....                                      | .....11,674                                   | .....                                    | .....4,268                       | .....4,268                    | .....344                                             | 07/20/2032.                      |
| 36202E                               | FP          | 9                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....11,598    | .....11,598    | .....11,593    | .....11,654                             | .....                                    | .....19                                   | .....                                                     | .....19                              | .....                                      | .....8,016                                    | .....                                    | .....(76)                        | .....(76)                     | .....573                                             | 10/20/2035.                      |
| 36202E                               | PX          | 1                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....8,038     | .....8,038     | .....8,013     | .....8,015                              | .....                                    | .....1                                    | .....                                                     | .....1                               | .....                                      | .....26,166                                   | .....                                    | .....22                          | .....22                       | .....381                                             | 10/20/2037.                      |
| 36202E                               | S8          | 3                                                 |                                 | 12/20/2016.   | PRINCIPAL.....    |                           | .....26,141    | .....26,141    | .....25,786    | .....26,051                             | .....                                    | .....115                                  | .....                                                     | .....115                             | .....                                      | .....319                                      | .....                                    | .....(25)                        | .....(25)                     | .....1,148                                           | 05/20/2038.                      |
| 36204L                               | HR          | 5                                                 |                                 | 01/15/2016.   | PRINCIPAL.....    |                           | .....279       | .....279       | .....274       | .....306                                | .....                                    | .....12                                   | .....                                                     | .....12                              | .....                                      | .....1,960                                    | .....                                    | .....(40)                        | .....(40)                     | .....1                                               | 01/15/2024.                      |
| 36213Q                               | Z2          | 8                                                 |                                 | 12/15/2016.   | PRINCIPAL.....    |                           | .....2,831     | .....2,831     | .....2,891     | .....2,160                              | .....                                    | .....(200)                                | .....                                                     | .....(200)                           | .....                                      | .....7,044                                    | .....                                    | .....870                         | .....870                      | .....174                                             | 08/15/2031.                      |
| 36291E                               | AW          | 1                                                 |                                 | 12/15/2016.   | PRINCIPAL.....    |                           | .....7,094     | .....7,094     | .....7,152     | .....7,065                              | .....                                    | .....(21)                                 | .....                                                     | .....(21)                            | .....                                      | .....11,669                                   | .....                                    | .....50                          | .....50                       | .....359                                             | 12/15/2033.                      |
| 36295F                               | GE          | 8                                                 |                                 | 12/15/2016.   | PRINCIPAL.....    |                           | .....11,669    | .....11,669    | .....11,614    | .....11,651                             | .....                                    | .....18                                   | .....                                                     | .....18                              | .....                                      | .....11,884                                   | .....                                    | .....0                           | .....0                        | .....546                                             | 04/15/2037.                      |
| 1099999.                             |             | Total - Bonds - All Other Government.....         |                                 |               |                   |                           | .....101,397   | .....101,397   | .....101,703   | .....90,588                             | .....0                                   | .....(2,317)                              | .....0                                                    | .....(2,317)                         | .....0                                     | .....88,271                                   | .....0                                   | .....13,126                      | .....13,126                   | .....5,211                                           | XXX                              |
| Bonds - Industrial and Miscellaneous |             |                                                   |                                 |               |                   |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 054303                               | AU          | 6                                                 |                                 | 11/30/2016.   | CALLED.....       |                           | .....250,000   | .....250,000   | .....242,885   | .....250,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....250,000                                  | .....                                    | .....                            | .....0                        | .....17,929                                          | 03/01/2018.                      |
| 63743F                               | PK          | 6                                                 |                                 | 06/15/2016.   | CALLED.....       |                           | .....400,000   | .....400,000   | .....400,000   | .....400,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....400,000                                  | .....                                    | .....                            | .....0                        | .....8,000                                           | 02/15/2030.                      |
| 88732J                               | AJ          | 7                                                 |                                 | 03/23/2016.   | WELLS FARGO.....  |                           | .....106,623   | .....99,000    | .....103,208   | .....99,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....99,000                                   | .....                                    | .....7,623                       | .....7,623                    | .....2,666                                           | 05/01/2037.                      |
| 3899999.                             |             | Total - Bonds - Industrial and Miscellaneous..... |                                 |               |                   |                           | .....756,623   | .....749,000   | .....746,093   | .....749,000                            | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....749,000                                  | .....0                                   | .....7,623                       | .....7,623                    | .....28,595                                          | XXX                              |
| 8399997.                             |             | Total - Bonds - Part 4.....                       |                                 |               |                   |                           | .....2,358,020 | .....2,350,397 | .....2,715,920 | .....2,362,640                          | .....0                                   | .....(25,369)                             | .....0                                                    | .....(25,369)                        | .....0                                     | .....2,337,271                                | .....0                                   | .....20,749                      | .....20,749                   | .....146,305                                         | XXX                              |
| 8399999.                             |             | Total - Bonds.....                                |                                 |               |                   |                           | .....2,358,020 | .....2,350,397 | .....2,715,920 | .....2,362,640                          | .....0                                   | .....(25,369)                             | .....0                                                    | .....(25,369)                        | .....0                                     | .....2,337,271                                | .....0                                   | .....20,749                      | .....20,749                   | .....146,305                                         | XXX                              |
| 9999999.                             |             | Total - Bonds, Preferred and Common Stocks.....   |                                 |               |                   |                           | .....2,358,020 | XXX            | .....2,715,920 | .....2,362,640                          | .....0                                   | .....(25,369)                             | .....0                                                    | .....(25,369)                        | .....0                                     | .....2,337,271                                | .....0                                   | .....20,749                      | .....20,749                   | .....146,305                                         | 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 | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1                    | 2                                                                   | 3       | 4                       | 5         | 6                                                                                                             | 7                                                                                                         | 8                                         | 9                               | 10                 | Stock of Such Company<br>Owned by Insurer on Statement Date |                  |
|----------------------|---------------------------------------------------------------------|---------|-------------------------|-----------|---------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------|--------------------|-------------------------------------------------------------|------------------|
|                      |                                                                     |         |                         |           |                                                                                                               |                                                                                                           |                                           |                                 |                    | 11                                                          | 12               |
| CUSIP Identification | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC<br>Company<br>Code | ID Number | NAIC Valuation Method<br>(See Purposes and<br>Procedures Manual of<br>the NAIC Investment<br>Analysis Office) | Do Insurer's Assets<br>Include Intangible<br>Assets Connected with<br>Holding of Such<br>Company's Stock? | Total Amount of Such<br>Intangible Assets | Book/Adjusted Carrying<br>Value | Nonadmitted Amount | 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

E16

SCHEDULE D - PART 6 - SECTION 2

| 1                    | 2                          | 3                                                                        | 4                                                                                       | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date |                  |
|----------------------|----------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------|
|                      |                            |                                                                          |                                                                                         | 5                                                                         | 6                |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1<br>Which Controls Lower-Tier Company | Total Amount of Intangible Assets<br>Included in Amount Shown in<br>Column 8, 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  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value | Actual Cost | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>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 | ed | 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 | C o d e | 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 | Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | 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       |                                                   |                        |
| 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<br>(Y or N) | Credit Support Annex<br>(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                    | 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

NONE

**SCHEDULE E - PART 1 - CASH**

| 1                                           | 2    | 3                | 4                                       | 5                                                      | 6            | 7   |
|---------------------------------------------|------|------------------|-----------------------------------------|--------------------------------------------------------|--------------|-----|
| Depository                                  | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance      | *   |
| Open Depositories                           |      |                  |                                         |                                                        |              |     |
| Third Federal - Savings.....                |      | .....0.150       | .....9                                  |                                                        | .....8,153   | XXX |
| Third Federal - CD.....                     |      | .....2.000       | .....522                                |                                                        | .....26,620  | XXX |
| Key Bank - Checking.....                    |      |                  |                                         |                                                        | .....322,169 | XXX |
| FHLB.....                                   |      | .....4.000       | .....2,512                              |                                                        | .....9,068   | XXX |
| Key Bank - Abram Scholarship - Savings..... |      | .....0.050       | .....7                                  |                                                        | .....20,007  | XXX |
| 0199999. Total - Open Depositories.....     | XXX  | XXX              | .....3,050                              | .....0                                                 | .....386,016 | XXX |
| 0399999. Total Cash on Deposit.....         | XXX  | XXX              | .....3,050                              | .....0                                                 | .....386,016 | XXX |
| 0499999. Cash in Company's Office.....      | XXX  | XXX              | XXX                                     | XXX                                                    | .....200     | XXX |
| 0599999. Total Cash.....                    | XXX  | XXX              | .....3,050                              | .....0                                                 | .....386,216 | XXX |

|                                                                                     |              |               |              |                   |              |                   |                |
|-------------------------------------------------------------------------------------|--------------|---------------|--------------|-------------------|--------------|-------------------|----------------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |              |               |              |                   |              |                   |                |
| 1. January.....                                                                     | .....120,491 | 4. April..... | .....509,961 | 7. July.....      | .....275,708 | 10. October.....  | .....317,204   |
| 2. February.....                                                                    | .....431,978 | 5. May.....   | .....161,911 | 8. August.....    | .....603,835 | 11. November..... | .....2,239,094 |
| 3. March.....                                                                       | .....391,856 | 6. June.....  | .....331,952 | 9. September..... | .....287,041 | 12. December..... | .....900,630   |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc.                                                                | 1                  | 2                  | Deposits for the<br>Benefit of All Policyholders |            | All Other Special Deposits       |            |
|-----------------------------------------------------------------------------|--------------------|--------------------|--------------------------------------------------|------------|----------------------------------|------------|
|                                                                             | Type of<br>Deposit | Purpose of Deposit | 3                                                | 4          | 5                                | 6          |
|                                                                             |                    |                    | Book/Adjusting Carrying<br>Value                 | Fair Value | Book/Adjusting Carrying<br>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                                                             |                    |                    |                                                  |            |                                  |            |
| 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<br>line 58 from overflow page..... | XXX                | XXX                | .....0                                           | .....0     | .....0                           | .....0     |
| 5899. Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | XXX                | XXX                | .....0                                           | .....0     | .....0                           | .....0     |

2016 ALPHABETICAL INDEX  
FRATERNAL ANNUAL STATEMENT BLANK

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