



ANNUAL STATEMENT

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

Dental Care Plus, Inc.

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

NAIC Company Code..... 96265

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

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

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

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

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

Commenced Business..... March 1, 1988

Statutory Home Office

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

Main Administrative Office

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

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

Mail Address

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

Primary Location of Books and Records

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

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

Internet Web Site Address

www2.Dentalcareplus.com

Statutory Statement Contact

Robert Carr Hodgkins Jr.  
(Name)

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

rhodgkins@dentalcareplus.com  
(E-Mail Address)

513-554-3187  
(Fax Number)

OFFICERS

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

OTHER

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

Consulting Actuary

DIRECTORS OR TRUSTEES

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

State of..... Ohio

County of.... Hamilton

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

|                   |                          |                          |
|-------------------|--------------------------|--------------------------|
| (Signature)       | (Signature)              | (Signature)              |
| Anthony A. Cook   | Robert Carr Hodgkins Jr. | David A. Kreyling D.M.D. |
| 1. (Printed Name) | 2. (Printed Name)        | 3. (Printed Name)        |
| President & CEO   | Vice President & CFO     | Secretary                |
| (Title)           | (Title)                  | (Title)                  |

Subscribed and sworn to before me

This \_\_\_\_\_ day of \_\_\_\_\_ 2017

a. Is this an original filing?

Yes [X] No [ ]

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |                     | Admitted Assets as Reported<br>in the Annual Statement |                                                            |                                      |                     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|---------------------|--------------------------------------------------------|------------------------------------------------------------|--------------------------------------|---------------------|
|                                                                                                                                                       | 1<br><br>Amount              | 2<br><br>Percentage | 3<br><br>Amount                                        | 4<br>Securities Lending<br>Reinvested<br>Collateral Amount | 5<br>Total<br>(Col. 3 + 4)<br>Amount | 6<br><br>Percentage |
| 1. Bonds:                                                                                                                                             |                              |                     |                                                        |                                                            |                                      |                     |
| 1.1 U.S. treasury securities.....                                                                                                                     | 1,787,358                    | 9.8                 | 1,787,358                                              |                                                            | 1,787,358                            | 9.8                 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |                     |                                                        |                                                            |                                      |                     |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |                     |                                                        |                                                            |                                      |                     |
| 1.41 States, territories and possessions general obligations.....                                                                                     |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.43 Revenue and assessment obligations.....                                                                                                          |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.44 Industrial development and similar obligations.....                                                                                              |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                              |                     |                                                        |                                                            |                                      |                     |
| 1.51 Pass-through securities:                                                                                                                         |                              |                     |                                                        |                                                            |                                      |                     |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.513 All other.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.52 CMOs and REMICs:                                                                                                                                 |                              |                     |                                                        |                                                            |                                      |                     |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.523 All other.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                              |                     |                                                        |                                                            |                                      |                     |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 7,665,816                    | 41.9                | 7,665,816                                              |                                                            | 7,665,816                            | 41.9                |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3. Equity interests:                                                                                                                                  |                              |                     |                                                        |                                                            |                                      |                     |
| 3.1 Investments in mutual funds.....                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.2 Preferred stocks:                                                                                                                                 |                              |                     |                                                        |                                                            |                                      |                     |
| 3.21 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.22 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                              |                     |                                                        |                                                            |                                      |                     |
| 3.31 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.32 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.4 Other equity securities:                                                                                                                          |                              |                     |                                                        |                                                            |                                      |                     |
| 3.41 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.42 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |                     |                                                        |                                                            |                                      |                     |
| 3.51 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.52 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4. Mortgage loans:                                                                                                                                    |                              |                     |                                                        |                                                            |                                      |                     |
| 4.1 Construction and land development.....                                                                                                            |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.2 Agricultural.....                                                                                                                                 |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.3 Single family residential properties.....                                                                                                         |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.4 Multifamily residential properties.....                                                                                                           |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.5 Commercial loans.....                                                                                                                             |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 5. Real estate investments:                                                                                                                           |                              |                     |                                                        |                                                            |                                      |                     |
| 5.1 Property occupied by company.....                                                                                                                 |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 6. Contract loans.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 7. Derivatives.....                                                                                                                                   |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 8. Receivables for securities.....                                                                                                                    |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                |                              | 0.0                 |                                                        | XXX                                                        | XXX                                  | XXX                 |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 8,831,796                    | 48.3                | 8,831,796                                              |                                                            | 8,831,796                            | 48.3                |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 12. Total invested assets.....                                                                                                                        | 18,284,970                   | 100.0               | 18,284,970                                             | 0                                                          | 18,284,970                           | 100.0               |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |  |           |
|-----|--------------------------------------------------------------------------------------|--|-----------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |  | 7,744,026 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |  | 4,065,636 |
| 3.  | Accrual of discount.....                                                             |  | 4,486     |
| 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.....                               |  | 75,080    |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |  | 2,426,354 |
| 7.  | Deduct amortization of premium.....                                                  |  | 9,701     |
| 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)..... |  | 9,453,173 |
| 11. | Deduct total nonadmitted amounts.....                                                |  |           |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |  | 9,453,173 |

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.....           | .....1,787,358                       | .....1,774,601  | .....1,790,802   | .....1,777,000             |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | .....1,787,358                       | .....1,774,601  | .....1,790,802   | .....1,777,000             |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  |                                      |                 |                  |                            |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous, SVO Identified<br>Funds and Hybrid Securities (unaffiliated)                                                                                      | 8. United States.....           | .....7,665,816                       | .....7,659,946  | .....7,664,953   | .....7,637,707             |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 11. Totals.....                 | .....7,665,816                       | .....7,659,946  | .....7,664,953   | .....7,637,707             |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....9,453,174                       | .....9,434,547  | .....9,455,755   | .....9,414,707             |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....0                               | .....0          | .....0           |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 21. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....9,453,174                       | .....9,434,547  | .....9,455,755   |                            |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>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.....                                                                   | 222,577                | 1,787,358                           |                                       |                                        |                       | .XXX.                    | 2,009,935                  | 20.8                                 | 251,667                                | 3.2                               | 2,009,935                      |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 1.7 Totals.....                                                                   | 222,577                | 1,787,358                           | .0                                    | .0                                     | .0                    | .XXX.                    | 2,009,935                  | 20.8                                 | 251,667                                | 3.2                               | 2,009,935                      | .0                                  |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 2.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 2.7 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                                  |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 3.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 3.7 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                                  |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 4.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 4.7 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                                  |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 5.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0                                   |                                        | .0                                |                                |                                     |
| 5.7 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                                  |

501S

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.....                                | 350,000           | 2,295,770                      | 2,991,908                        | 50,000                            |                  | .XXX.....           | 5,687,678             | 58.8                            | 5,655,209                         | 73.0                        | 5,687,678                |                               |
| 6.2 NAIC 2.....                                |                   | 1,592,469                      | 385,668                          |                                   |                  | .XXX.....           | 1,978,137             | 20.4                            | 1,756,151                         | 22.7                        | 1,978,137                |                               |
| 6.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | .XXX.....           | 0                     | 0.0                             | 81,000                            | 1.0                         |                          |                               |
| 6.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | .XXX.....           | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | .XXX.....           | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | .XXX.....           | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.7 Totals.....                                | 350,000           | 3,888,239                      | 3,377,576                        | 50,000                            | 0                | .XXX.....           | 7,665,815             | 79.2                            | 7,492,360                         | 96.8                        | 7,665,815                | 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                             |

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).....572,577        | .....4,083,128                      | .....2,991,908                        | .....50,000                            | .....0                | .....0                   | .....7,697,613             | .....79.6                            | .....XXX.....                          | .....XXX.....                     | .....7,697,613                 | .....0                              |
| 10.2 NAIC 2.....                                            | (d).....0              | .....1,592,469                      | .....385,668                          | .....0                                 | .....0                | .....0                   | .....1,978,137             | .....20.4                            | .....XXX.....                          | .....XXX.....                     | .....1,978,137                 | .....0                              |
| 10.3 NAIC 3.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.4 NAIC 4.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.5 NAIC 5.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.7 Totals.....                                            | .....572,577           | .....5,675,597                      | .....3,377,576                        | .....50,000                            | .....0                | .....0                   | (b).....9,675,750          | .....100.0                           | .....XXX.....                          | .....XXX.....                     | .....9,675,750                 | .....0                              |
| 10.8 Line 10.7 as a % of Col. 7.....                        | .....5.9               | .....58.7                           | .....34.9                             | .....0.5                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....100.0                     | .....0.0                            |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | .....3,643,868         | .....2,016,552                      | .....246,456                          | .....                                  | .....                 | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....5,906,876                         | .....76.3                         | .....5,906,876                 | .....                               |
| 11.2 NAIC 2.....                                            | .....1,309,222         | .....400,227                        | .....46,702                           | .....                                  | .....                 | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....1,756,151                         | .....22.7                         | .....1,756,151                 | .....                               |
| 11.3 NAIC 3.....                                            | .....81,000            | .....                               | .....                                 | .....                                  | .....                 | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....81,000                            | .....1.0                          | .....81,000                    | .....                               |
| 11.4 NAIC 4.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....0                                 | .....0.0                          | .....                          | .....                               |
| 11.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....XXX.....            | .....XXX.....              | .....XXX.....                        | (c).....0                              | .....0.0                          | .....                          | .....                               |
| 11.6 NAIC 6.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....XXX.....            | .....XXX.....              | .....XXX.....                        | (c).....0                              | .....0.0                          | .....                          | .....                               |
| 11.7 Totals.....                                            | .....5,034,090         | .....2,416,779                      | .....293,158                          | .....0                                 | .....0                | .....XXX.....            | .....XXX.....              | .....XXX.....                        | (b).....7,744,027                      | .....100.0                        | .....7,744,027                 | .....0                              |
| 11.8 Line 11.7 as a % of Col. 9.....                        | .....65.0              | .....31.2                           | .....3.8                              | .....0.0                               | .....0.0              | .....XXX.....            | .....XXX.....              | .....XXX.....                        | .....100.0                             | .....XXX.....                     | .....100.0                     | .....0.0                            |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....572,577           | .....4,083,128                      | .....2,991,908                        | .....50,000                            | .....                 | .....                    | .....7,697,613             | .....79.6                            | .....5,906,876                         | .....76.3                         | .....7,697,613                 | .....XXX.....                       |
| 12.2 NAIC 2.....                                            | .....                  | .....1,592,469                      | .....385,668                          | .....                                  | .....                 | .....                    | .....1,978,137             | .....20.4                            | .....1,756,151                         | .....22.7                         | .....1,978,137                 | .....XXX.....                       |
| 12.3 NAIC 3.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....81,000                            | .....1.0                          | .....0                         | .....XXX.....                       |
| 12.4 NAIC 4.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.6 NAIC 6.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.7 Totals.....                                            | .....572,577           | .....5,675,597                      | .....3,377,576                        | .....50,000                            | .....0                | .....0                   | .....9,675,750             | .....100.0                           | .....7,744,027                         | .....100.0                        | .....9,675,750                 | .....XXX.....                       |
| 12.8 Line 12.7 as a % of Col. 7.....                        | .....5.9               | .....58.7                           | .....34.9                             | .....0.5                               | .....0.0              | .....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..... | .....5.9               | .....58.7                           | .....34.9                             | .....0.5                               | .....0.0              | .....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 \$.222,577; 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

801S

|                                                                                   | 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                                                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1.1 Issuer Obligations.....                                                       | 222,577                | 1,787,358                           |                                       |                                        |                       | XXX                      | 2,009,935                  | 20.8                                 | 251,667                                | 3.2                               | 2,009,935                      |                                 |
| 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.....                                                                   | 222,577                | 1,787,358                           | 0                                     | 0                                      | 0                     | XXX                      | 2,009,935                  | 20.8                                 | 251,667                                | 3.2                               | 2,009,935                      | 0                               |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 2.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 2.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 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                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 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.....                                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 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                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 5.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 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                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 6. Industrial and Miscellaneous (unaffiliated)                                    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 6.1 Issuer Obligations.....                                                       | 350,000                | 3,888,239                           | 3,377,576                             | 50,000                                 |                       | XXX                      | 7,665,815                  | 79.2                                 | 7,492,360                              | 96.8                              | 7,665,816                      |                                 |
| 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.....                                                                   | 350,000                | 3,888,239                           | 3,377,576                             | 50,000                                 | 0                     | XXX                      | 7,665,815                  | 79.2                                 | 7,492,360                              | 96.8                              | 7,665,816                      | 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                               |

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.....                                | .572,577               | .5,675,597                          | .3,377,576                            | .50,000                                | .....0                | .XXX.....                | .9,675,750                 | .....100.0                           | .XXX.....                              | .XXX.....                         | .9,675,751                     | .....0                          |
| 10.2 Residential Mortgage-Backed Securities.....            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....0                         | .....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.....                                            | .572,577               | .5,675,597                          | .3,377,576                            | .50,000                                | .....0                | .....0                   | .9,675,750                 | .....100.0                           | .XXX.....                              | .XXX.....                         | .9,675,751                     | .....0                          |
| 10.7 Line 10.6 as a % of Col. 7.....                        | .....5.9               | .....58.7                           | .....34.9                             | .....0.5                               | .....0.0              | .....0.0                 | .....100.0                 | .XXX.....                            | .XXX.....                              | .XXX.....                         | .....100.0                     | .....0.0                        |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | .51,667                | .5,182,422                          | .2,216,779                            | .293,159                               | .....                 | .XXX.....                | .XXX.....                  | .XXX.....                            | .7,744,027                             | .....100.0                        | .7,744,027                     | .....                           |
| 11.2 Residential Mortgage-Backed Securities.....            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .XXX.....                  | .XXX.....                            | .....0                                 | .....0.0                          | .....                          | .....                           |
| 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.....                                            | .51,667                | .5,182,422                          | .2,216,779                            | .293,159                               | .....0                | .XXX.....                | .XXX.....                  | .XXX.....                            | .7,744,027                             | .....100.0                        | .7,744,027                     | .....0                          |
| 11.7 Line 11.6 as a % of Col. 9.....                        | .....0.7               | .....66.9                           | .....28.6                             | .....3.8                               | .....0.0              | .XXX.....                | .XXX.....                  | .XXX.....                            | .....100.0                             | .XXX.....                         | .....100.0                     | .....0.0                        |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | .572,577               | .5,675,597                          | .3,377,576                            | .50,000                                | .....                 | .XXX.....                | .9,675,750                 | .....100.0                           | .7,744,027                             | .....100.0                        | .9,675,750                     | .XXX.....                       |
| 12.2 Residential Mortgage-Backed Securities.....            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .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.....                                            | .572,577               | .5,675,597                          | .3,377,576                            | .50,000                                | .....0                | .....0                   | .9,675,750                 | .....100.0                           | .7,744,027                             | .....100.0                        | .9,675,750                     | .XXX.....                       |
| 12.7 Line 12.6 as a % of Col. 7.....                        | .....5.9               | .....58.7                           | .....34.9                             | .....0.5                               | .....0.0              | .....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..... | .....5.9               | .....58.7                           | .....34.9                             | .....0.5                               | .....0.0              | .....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                        |

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

|                                                                                          | 1     | 2     | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|-------|-------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total | Bonds | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 0     |       |                   | 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:.....

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

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

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

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

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

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.....                                                | 222,577    | 222,577    |                |
| 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)..... | 222,577    | 222,577    | 0              |
| 11. Deduct total nonadmitted amounts.....                                                | 0          |            |                |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 222,577    | 222,577    | 0              |

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

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

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

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

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

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

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

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

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

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

SCHEDULE D - PART 1

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

| 1                                                              |    |   | 2                                            |    |       | Codes |    |       | 6                | 7              | Fair Value                     |                | 10             | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest  |                   |           |                               |                         | Dates       |                                  |
|----------------------------------------------------------------|----|---|----------------------------------------------|----|-------|-------|----|-------|------------------|----------------|--------------------------------|----------------|----------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|-----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                                                                |    |   |                                              |    |       | 3     | 4  | 5     |                  |                | 8                              | 9              |                |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16        | 17                | 18        | 19                            | 20                      | 21          | 22                               |
| CUSIP Identification                                           |    |   | Description                                  |    |       | Code  | n  | CHAR  | NAIC Designation | Actual Cost    | Rate Used to Obtain Fair Value | Fair Value     | Par Value      | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of   | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| U.S. Government - Issuer Obligations                           |    |   |                                              |    |       |       |    |       |                  |                |                                |                |                |                              |                                          |                                           |                                                           |                                            |           |                   |           |                               |                         |             |                                  |
| 912828                                                         | J6 | 8 | US TREASURY NOTE (VA Statutory Deposit)..... |    |       | ..... | .. | ..... | .....1           | .....200,000   | ...100.050                     | .....200,109   | .....200,000   | .....200,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | ....0.010 | ....0.010         | .....     | .....                         | .....524                | 03/07/2015. | 03/15/2018.                      |
| 912833                                                         | KV | 1 | US TREASURY NOTE (KY Statutory Deposit)..... |    |       | ..... | .. | ..... | .....1           | .....50,313    | ...96.900                      | .....50,386    | .....52,000    | .....50,332                  | .....                                    | .....19                                   | .....                                                     | .....                                      | ....0.014 | ....0.014         | .....     | .....                         | .....                   | 12/22/2016. | 05/15/2019.                      |
| 912828                                                         | ST | 8 | US TREASURY NOTE (OH Statutory Deposit)..... |    |       | ..... | .. | ..... | .....1           | .....1,540,489 | ...99.940                      | .....1,524,106 | .....1,525,000 | .....1,537,026               | .....                                    | .....(3,463)                              | .....                                                     | .....                                      | ....0.013 | ....0.012         | .....     | .....                         | .....9,531              | 04/20/2016. | 04/30/2019.                      |
| 01999999. U.S. Government - Issuer Obligations.....            |    |   | .....                                        | .. | ..... | ..... | .. | ..... | .....            | .....1,790,802 | XXX                            | .....1,774,601 | .....1,777,000 | .....1,787,358               | .....0                                   | .....(3,444)                              | .....0                                                    | .....0                                     | XXX       | XXX               | XXX       | .....0                        | .....10,055             | XXX         | XXX                              |
| 05999999. Total - U.S. Government.....                         |    |   | .....                                        | .. | ..... | ..... | .. | ..... | .....            | .....1,790,802 | XXX                            | .....1,774,601 | .....1,777,000 | .....1,787,358               | .....0                                   | .....(3,444)                              | .....0                                                    | .....0                                     | XXX       | XXX               | XXX       | .....0                        | .....10,055             | XXX         | XXX                              |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |    |   |                                              |    |       |       |    |       |                  |                |                                |                |                |                              |                                          |                                           |                                                           |                                            |           |                   |           |                               |                         |             |                                  |
| 02587D                                                         | E2 | 0 | CD American Express Centurion Bk.....        |    |       | ..... | .. | ..... | .....1           | .....200,000   | ...100.684                     | .....201,368   | .....200,000   | .....200,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | ....0.016 | ....0.016         | .....     | .....                         | .....3,209              | 10/21/2015. | 10/22/2018.                      |
| 140420                                                         | UD | 0 | CD Capital One Bk USA Natl Assn.....         |    |       | ..... | .. | ..... | .....1           | .....200,000   | ...100.229                     | .....140,320   | .....200,000   | .....200,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | ....0.012 | ....0.012         | .....     | .....                         | .....3,409              | 08/12/2015. | 08/14/2017.                      |
| 14042E                                                         | 5K | 2 | CD Captial One Natl Assn.....                |    |       | ..... | .. | ..... | .....1           | .....140,000   | ...100.728                     | .....201,456   | .....140,000   | .....140,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | ....0.017 | ....0.017         | .....     | .....                         | .....1,685              | 08/12/2015. | 08/13/2018.                      |
| 17284A                                                         | 7M | 4 | CD City Bank Salt Lake City Utah.....        |    |       | ..... | .. | ..... | .....1           | .....150,000   | ...100.061                     | .....150,092   | .....150,000   | .....150,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | ....0.009 | ....0.009         | .....     | .....                         | .....1,354              | 03/20/2013. | 03/20/2017.                      |
| 254672                                                         | LU | 0 | CD Discover Bk.....                          |    |       | ..... | .. | ..... | .....1           | .....200,000   | ...99.967                      | .....199,934   | .....200,000   | .....200,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | ....0.011 | ....0.011         | .....     | .....                         | .....2,206              | 04/15/2015. | 04/16/2018.                      |
| 38148J                                                         | 6K | 2 | CD Goldman Sachs.....                        |    |       | ..... | .. | ..... | .....1           | .....200,000   | ...100.952                     | .....201,904   | .....200,000   | .....200,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | ....0.016 | ....0.016         | .....     | .....                         | .....                   | 01/27/2016. | 01/28/2019.                      |
| 00440E                                                         | AV | 9 | ACE INA HOLDINGS INC B/E.....                |    |       | ..... | .. | ..... | .....1           | .....125,814   | ...101.291                     | .....126,614   | .....125,000   | .....125,743                 | .....                                    | .....(67)                                 | .....                                                     | .....                                      | ....0.034 | ....0.033         | .....     | .....                         | .....4,188              | 12/11/2015. | 05/03/2026.                      |
| 009158                                                         | AV | 8 | AIR PRODUCTS & CHEMICALS.....                |    |       | ..... | .. | ..... | .....1           | .....100,938   | ...102.536                     | .....102,536   | .....100,000   | .....100,832                 | .....                                    | .....(95)                                 | .....                                                     | .....                                      | ....0.034 | ....0.033         | .....     | .....                         | .....3,350              | 11/20/2015. | 07/31/2024.                      |
| 012725                                                         | AB | 3 | Albermarle Corp NTS B/E.....                 |    |       | ..... | .. | ..... | .....2           | .....134,773   | ...102.270                     | .....138,065   | .....135,000   | .....134,860                 | .....                                    | .....46                                   | .....                                                     | .....                                      | ....0.030 | ....0.030         | .....     | .....                         | .....4,050              | 10/17/2014. | 12/01/2019.                      |
| 023770                                                         | AA | 8 | AMERICAN AIRLINES 2015-1.....                |    |       | ..... | .. | ..... | .....1           | .....119,313   | ...98.500                      | .....114,411   | .....119,313   | .....114,451                 | .....                                    | .....124                                  | .....                                                     | .....                                      | ....0.034 | ....0.035         | .....     | .....                         | .....4,080              | 12/08/2015. | 05/01/2027.                      |
| 0258M0                                                         | DX | 4 | AMERICAN EXPRESS CRD CORP.....               |    |       | ..... | .. | ..... | .....1           | .....176,160   | ...100.836                     | .....176,463   | .....175,000   | .....175,878                 | .....                                    | .....(222)                                | .....                                                     | .....                                      | ....0.026 | ....0.026         | .....     | .....                         | .....4,550              | 09/24/2015. | 09/14/2020.                      |
| 03027X                                                         | AJ | 9 | AMERICAN TOWER CORP.....                     |    |       | ..... | .. | ..... | .....2           | .....100,197   | ...102.185                     | .....102,185   | .....100,000   | .....100,182                 | .....                                    | .....(15)                                 | .....                                                     | .....                                      | ....0.044 | ....0.044         | .....     | .....                         | .....2,603              | 01/11/2016. | 02/15/2026.                      |
| 03027X                                                         | AD | 2 | American Tower Corp B/E.....                 |    |       | ..... | .. | ..... | .....2           | .....26,393    | ...106.666                     | .....26,917    | .....25,000    | .....26,197                  | .....                                    | .....(141)                                | .....                                                     | .....                                      | ....0.050 | ....0.048         | .....     | .....                         | .....1,250              | 08/06/2015. | 02/15/2024.                      |
| 035242                                                         | AE | 6 | Anheuser-Busch.....                          |    |       | ..... | .. | ..... | .....1           | .....174,813   | ...100.619                     | .....176,083   | .....175,000   | .....174,933                 | .....                                    | .....34                                   | .....                                                     | .....                                      | ....0.022 | ....0.021         | .....     | .....                         | .....3,763              | 01/22/2014. | 02/01/2019.                      |
| 037833                                                         | AQ | 3 | Apple Inc.....                               |    |       | ..... | .. | ..... | .....1           | .....54,979    | ...100.940                     | .....55,522    | .....55,000    | .....54,990                  | .....                                    | .....4                                    | .....                                                     | .....                                      | ....0.021 | ....0.021         | .....     | .....                         | .....1,155              | 04/29/2014. | 05/06/2019.                      |
| 037833                                                         | CC | 2 | APPLE, INC.....                              |    |       | ..... | .. | ..... | .....1           | .....99,861    | ...96.682                      | .....96,682    | .....100,000   | .....99,872                  | .....                                    | .....11                                   | .....                                                     | .....                                      | ....0.016 | ....0.016         | .....     | .....                         | .....                   | 07/28/2016. | 08/04/2021.                      |
| 00206R                                                         | CL | 4 | AT&T Inc B/E.....                            |    |       | ..... | .. | ..... | .....2           | .....149,924   | ...99.303                      | .....148,955   | .....150,000   | .....149,946                 | .....                                    | .....13                                   | .....                                                     | .....                                      | ....0.025 | ....0.025         | .....     | .....                         | .....3,675              | 04/23/2015. | 06/30/2020.                      |
| 06051G                                                         | FW | 4 | BANK OF AMERICA CORP.....                    |    |       | ..... | .. | ..... | .....2           | .....76,409    | ...99.314                      | .....74,486    | .....75,000    | .....76,291                  | .....                                    | .....(118)                                | .....                                                     | .....                                      | ....0.026 | ....0.026         | .....     | .....                         | .....984                | 08/01/2016. | 04/19/2021.                      |
| 06406H                                                         | DD | 8 | BANK OF NY MELLON CORP.....                  |    |       | ..... | .. | ..... | .....1           | .....74,965    | ...100.728                     | .....75,546    | .....75,000    | .....74,974                  | .....                                    | .....7                                    | .....                                                     | .....                                      | ....0.026 | ....0.026         | .....     | .....                         | .....1,950              | 08/10/2015. | 08/17/2020.                      |
| 07330M                                                         | AB | 3 | BB&T CORP B/E.....                           |    |       | ..... | .. | ..... | .....1           | .....107,141   | ...101.670                     | .....101,670   | .....100,000   | .....106,969                 | .....                                    | .....(172)                                | .....                                                     | .....                                      | ....0.036 | ....0.034         | .....     | .....                         | .....                   | 10/03/2016. | 09/16/2025.                      |
| 05531F                                                         | AS | 2 | BB&T Corp Med Term NTS.....                  |    |       | ..... | .. | ..... | .....1           | .....74,891    | ...100.784                     | .....75,588    | .....75,000    | .....74,933                  | .....                                    | .....21                                   | .....                                                     | .....                                      | ....0.025 | ....0.025         | .....     | .....                         | .....1,838              | 12/03/2014. | 01/15/2020.                      |
| 05531F                                                         | AV | 5 | BB&T Corp Med Term NTS.....                  |    |       | ..... | .. | ..... | .....1           | .....101,171   | ...98.145                      | .....98,145    | .....100,000   | .....101,088                 | .....                                    | .....(83)                                 | .....                                                     | .....                                      | ....0.021 | ....0.020         | .....     | .....                         | .....1,025              | 08/25/2016. | 05/01/2021.                      |
| 06051G                                                         | FN | 4 | BK OF AMER CORP NTS B/E.....                 |    |       | ..... | .. | ..... | .....2           | .....74,990    | ...99.417                      | .....74,563    | .....75,000    | .....74,993                  | .....                                    | .....2                                    | .....                                                     | .....                                      | ....0.023 | ....0.023         | .....     | .....                         | .....1,688              | 04/16/2015. | 04/21/2020.                      |
| 06406H                                                         | CZ | 0 | Bk of NY Mellon Corp.....                    |    |       | ..... | .. | ..... | .....1           | .....24,961    | ...99.706                      | .....24,927    | .....25,000    | .....24,976                  | .....                                    | .....8                                    | .....                                                     | .....                                      | ....0.022 | ....0.022         | .....     | .....                         | .....538                | 02/19/2015. | 02/24/2020.                      |
| 06406F                                                         | AE | 3 | BK OF NY MELLON CORP.....                    |    |       | ..... | .. | ..... | .....1           | .....124,703   | ...92.920                      | .....116,150   | .....125,000   | .....124,714                 | .....                                    | .....11                                   | .....                                                     | .....                                      | ....0.025 | ....0.025         | .....     | .....                         | .....                   | 08/09/2016. | 08/17/2026.                      |
| 166764                                                         | BD | 1 | CHEVRON CORP B/E.....                        |    |       | ..... | .. | ..... | .....1           | .....126,564   | ...101.916                     | .....127,395   | .....125,000   | .....126,412                 | .....                                    | .....(135)                                | .....                                                     | .....                                      | ....0.033 | ....0.033         | .....     | .....                         | .....4,158              | 11/17/2015. | 11/17/2025.                      |
| 17275R                                                         | AX | 0 | CISCO SYSTEMS INC NTS.....                   |    |       | ..... | .. | ..... | .....1           | .....99,865    | ...101.009                     | .....101,009   | .....100,000   | .....99,906                  | .....                                    | .....26                                   | .....                                                     | .....                                      | ....0.025 | ....0.025         | .....     | .....                         | .....2,450              | 06/10/2015. | 06/15/2020.                      |
| 172967                                                         | JJ | 1 | Citigroup Inc NTS B/E.....                   |    |       | ..... | .. | ..... | .....2           | .....99,780    | ...99.797                      | .....99,797    | .....100,000   | .....99,862                  | .....                                    | .....43                                   | .....                                                     | .....                                      | ....0.024 | ....0.024         | .....     | .....                         | .....2,400              | 02/10/2015. | 02/18/2020.                      |
| 191216                                                         | BT | 6 | COCA-COLA CO/THE NTS B/E.....                |    |       | ..... | .. | ..... | .....1           | .....74,868    | ...99.150                      | .....74,363    | .....75,000    | .....74,900                  | .....                                    | .....26                                   | .....                                                     | .....                                      | ....0.019 | ....0.019         | .....     | .....                         | .....703                | 10/22/2015. | 10/27/2020.                      |
| 20030N                                                         | BN | 0 | COMCAST CORP NEW B/E.....                    |    |       | ..... | .. | ..... | .....1           | .....5,107     | ...100.604                     | .....5,030     | .....5,000     | .....5,096                   | .....                                    | .....(10)                                 | .....                                                     | .....                                      | ....0.034 | ....0.033         | .....     | .....                         | .....169                | 11/19/2015. | 08/15/2025.                      |
| 20030N                                                         | BS | 9 | COMCAST CORP NEW B/E.....                    |    |       | ..... | .. | ..... | .....1           | .....123,433   | ...98.667                      | .....118,400   | .....120,000   | .....123,199                 | .....                                    | .....(234)                                | .....                                                     | .....                                      | ....0.032 | ....0.031         | .....     | .....                         | .....1,974              | 03/22/2016. | 03/01/2026.                      |
| 20030N                                                         | BV | 2 | COMCAST CORP NEW NTS B/E.....                |    |       | ..... | .. | ..... | .....1           | .....24,670    | ...95.852                      | .....23,963    | .....25,000    | .....24,685                  | .....                                    | .....15                                   | .....                                                     | .....                                      | ....0.016 | ....0.016         | .....     | .....                         | .....                   | 10/14/2016. | 01/15/2022.                      |
| 202795                                                         | JC | 5 | Commonwealth Edison NTS.....                 |    |       | ..... | .. | ..... | .....1           | .....174,612   | ...100.360                     | .....175,630   | .....175,000   | .....174,840                 | .....                                    | .....78                                   | .....                                                     | .....                                      | ....0.022 | ....0.022         | .....     | .....                         | .....3,763              | 01/06/2014. | 01/15/2019.                      |
| 20826F                                                         | AJ | 5 | CONOCOPHILLIPS CO NTS.....                   |    |       | ..... | .. | ..... | .....1           | .....124,883   | ...99.237                      | .....124,046   | .....125,000   | .....124,920                 | .....                                    | .....23                                   | .....                                                     | .....                                      | ....0.022 | ....0.022         | .....     | .....                         | .....2,750              | 05/13/2015. | 05/15/2020.                      |
| 228227                                                         | BD | 5 | CROWN CASTLE INTL CORP.....                  |    |       | ..... | .. | ..... | .....2           | .....135,000   | ...107.625                     | .....134,531   | .....125,000   | .....133,999                 | .....                                    | .....(1,001)                              | .....                                                     | .....                                      | ....0.053 | ....0.049         | .....     | .....                         | .....3,281              | 03/24/2016. | 01/15/2023.                      |

SCHEDULE D - PART 1

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

| 1                    |                                                                     |  | 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  |           |                  |                |                                |                |                |                              |                                          |                                           |                                                           |                                            |            |                   |           |                               |                         |             |                                  |
| CUSIP Identification | Description                                                         |  | Code  | n  | Bond CHAR | NAIC Designation | Actual Cost    | Rate Used to Obtain Fair Value | Fair Value     | Par Value      | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of    | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 235851 AP 7          | DANAHER CORP.....                                                   |  | ..... | .. | .....     | .....1           | .....50,753    | ...100.211                     | .....50,106    | .....50,000    | .....50,606                  | .....                                    | .....(147)                                | .....                                                     | .....                                      | .....0.024 | .....0.024        | .....     | .....                         | .....1,200              | 01/20/2016  | 09/15/2020.                      |
| 24736W AA 8          | Delta Air Lines 2011.....                                           |  | ..... | .. | .....     | .....1           | .....65,030    | ...105.500                     | .....68,607    | .....65,030    | .....64,518                  | .....                                    | .....24                                   | .....                                                     | .....                                      | .....0.053 | .....0.053        | .....     | .....                         | .....3,831              | 09/12/2011. | 10/15/2020.                      |
| 29364W AY 4          | ENTERGY LA LLC.....                                                 |  | ..... | .. | .....     | .....1           | .....99,577    | ...93.310                      | .....93,313    | .....100,000   | .....99,586                  | .....                                    | .....9                                    | .....                                                     | .....                                      | .....0.024 | .....0.024        | .....     | .....                         | .....                   | 09/28/2016. | 10/01/2026.                      |
| 345397 XU 2          | FORD MOTOR CREDIT.....                                              |  | ..... | .. | .....     | .....2           | .....125,314   | ...101.348                     | .....126,685   | .....125,000   | .....125,291                 | .....                                    | .....(23)                                 | .....                                                     | .....                                      | .....0.044 | .....0.044        | .....     | .....                         | .....2,743              | 02/12/2016. | 01/08/2026.                      |
| 345397 WL 3          | Ford Motor Credit Co LLC.....                                       |  | ..... | .. | .....     | .....2           | .....24,991    | ...101.194                     | .....25,299    | .....25,000    | .....24,996                  | .....                                    | .....2                                    | .....                                                     | .....                                      | .....0.029 | .....0.029        | .....     | .....                         | .....719                | 09/26/2013. | 10/01/2018.                      |
| 345397 WP 4          | Ford Motor Credit Co LLC.....                                       |  | ..... | .. | .....     | .....2           | .....124,664   | ...99.941                      | .....124,926   | .....125,000   | .....124,852                 | .....                                    | .....67                                   | .....                                                     | .....                                      | .....0.024 | .....0.024        | .....     | .....                         | .....2,969              | 03/05/2014. | 03/12/2019.                      |
| 406216 BC 4          | Halliburton Co.....                                                 |  | ..... | .. | .....     | .....2           | .....100,164   | ...100.276                     | .....100,276   | .....100,000   | .....100,054                 | .....                                    | .....(33)                                 | .....                                                     | .....                                      | .....0.020 | .....0.020        | .....     | .....                         | .....2,000              | 07/29/2013. | 08/01/2018.                      |
| 419838 AA 5          | Hawaiian Airlines, Inc.....                                         |  | ..... | .. | .....     | .....1           | .....43,364    | ...102.125                     | .....44,285    | .....43,364    | .....43,364                  | .....                                    | .....134                                  | .....                                                     | .....                                      | .....0.039 | .....0.039        | .....     | .....                         | .....1,790              | 09/24/2014. | 01/15/2026.                      |
| 428236 BQ 5          | Hewlett-Packard Co .....                                            |  | ..... | .. | .....     | .....2           | .....124,770   | ...105.200                     | .....131,500   | .....125,000   | .....124,879                 | .....                                    | .....22                                   | .....                                                     | .....                                      | .....0.044 | .....0.044        | .....     | .....                         | .....5,469              | 09/13/2011. | 09/15/2021.                      |
| 452308 AX 7          | ILLINOIS TOOL WORKS, INC.....                                       |  | ..... | .. | .....     | .....1           | .....123,664   | ...95.592                      | .....119,490   | .....125,000   | .....123,683                 | .....                                    | .....19                                   | .....                                                     | .....                                      | .....0.027 | .....0.027        | .....     | .....                         | .....                   | 11/09/2016. | 11/15/2026.                      |
| 458140 AM 2          | INTEL CORP NTS.....                                                 |  | ..... | .. | .....     | .....1           | .....96,843    | ...100.451                     | .....100,451   | .....100,000   | .....97,889                  | .....                                    | .....321                                  | .....                                                     | .....                                      | .....0.027 | .....0.028        | .....     | .....                         | .....2,700              | 04/17/2013. | 12/15/2022.                      |
| 459745 GQ 2          | INTL LEASE FIN CORP.....                                            |  | ..... | .. | .....     | .....2           | .....106,500   | ...103.625                     | .....103,625   | .....100,000   | .....105,973                 | .....                                    | .....(527)                                | .....                                                     | .....                                      | .....0.046 | .....0.044        | .....     | .....                         | .....2,313              | 08/04/2016. | 04/15/2021.                      |
| 46625H LW 8          | JP Morgan Chase & Co.....                                           |  | ..... | .. | .....     | .....1           | .....100,318   | ...100.904                     | .....100,904   | .....100,000   | .....100,236                 | .....                                    | .....(63)                                 | .....                                                     | .....                                      | .....0.028 | .....0.027        | .....     | .....                         | .....2,750              | 09/15/2015. | 06/23/2020.                      |
| 46625H RT 9          | JPMORGAN CHASE & CO.....                                            |  | ..... | .. | .....     | .....1           | .....74,881    | ...99.081                      | .....74,311    | .....75,000    | .....74,894                  | .....                                    | .....13                                   | .....                                                     | .....                                      | .....0.024 | .....0.024        | .....     | .....                         | .....900                | 05/31/2016. | 06/07/2021.                      |
| 585055 BS 4          | MEDTRONIC INC.....                                                  |  | ..... | .. | .....     | .....1           | .....135,879   | ...102.971                     | .....128,714   | .....125,000   | .....135,453                 | .....                                    | .....(426)                                | .....                                                     | .....                                      | .....0.035 | .....0.032        | .....     | .....                         | .....2,188              | 08/17/2016. | 03/15/2025.                      |
| 58933Y AF 2          | Merck & Co Inc .....                                                |  | ..... | .. | .....     | .....1           | .....107,857   | ...100.387                     | .....115,445   | .....115,000   | .....109,999                 | .....                                    | .....698                                  | .....                                                     | .....                                      | .....0.028 | .....0.030        | .....     | .....                         | .....3,220              | 09/17/2013. | 05/18/2023.                      |
| 58933Y AS 4          | Merck & Co Inc NTS B/E.....                                         |  | ..... | .. | .....     | .....1           | .....19,996    | ...100.063                     | .....20,013    | .....20,000    | .....19,998                  | .....                                    | .....1                                    | .....                                                     | .....                                      | .....0.019 | .....0.019        | .....     | .....                         | .....370                | 02/05/2015. | 02/10/2020.                      |
| 594918 BR 4          | MICROSOFT CORP.....                                                 |  | ..... | .. | .....     | .....1           | .....60,178    | ...94.470                      | .....61,406    | .....65,000    | .....65,140                  | .....                                    | .....(6)                                  | .....                                                     | .....                                      | .....0.024 | .....0.024        | .....     | .....                         | .....                   | 08/01/2016. | 08/08/2026.                      |
| 594918 BP 8          | MICROSOFT CORP.....                                                 |  | ..... | .. | .....     | .....1           | .....99,895    | ...96.991                      | .....96,991    | .....100,000   | .....99,903                  | .....                                    | .....8                                    | .....                                                     | .....                                      | .....0.016 | .....0.016        | .....     | .....                         | .....                   | 08/01/2016. | 08/08/2021.                      |
| 61166W AM 3          | Monsanto Co.....                                                    |  | ..... | .. | .....     | .....2           | .....99,861    | ...99.690                      | .....99,690    | .....100,000   | .....99,947                  | .....                                    | .....28                                   | .....                                                     | .....                                      | .....0.019 | .....0.019        | .....     | .....                         | .....2,647              | 11/04/2013. | 01/15/2018.                      |
| 61166W AS 0          | Monsanto Co.....                                                    |  | ..... | .. | .....     | .....2           | .....74,943    | ...99.841                      | .....74,881    | .....75,000    | .....74,969                  | .....                                    | .....12                                   | .....                                                     | .....                                      | .....0.021 | .....0.021        | .....     | .....                         | .....797                | 06/26/2014. | 07/15/2019.                      |
| 61746B EA 0          | MORGAN STANLEY .....                                                |  | ..... | .. | .....     | .....2           | .....101,696   | ...98.913                      | .....98,913    | .....100,000   | .....101,573                 | .....                                    | .....(123)                                | .....                                                     | .....                                      | .....0.025 | .....0.025        | .....     | .....                         | .....1,250              | 08/23/2016. | 04/21/2021.                      |
| 68389X AS 4          | Oracle Corp B/E.....                                                |  | ..... | .. | .....     | .....1           | .....125,558   | ...104.808                     | .....131,010   | .....125,000   | .....125,422                 | .....                                    | .....(57)                                 | .....                                                     | .....                                      | .....0.036 | .....0.036        | .....     | .....                         | .....4,531              | 09/25/2013. | 07/15/2023.                      |
| 68389X BK 0          | Oracle Corp B/E.....                                                |  | ..... | .. | .....     | .....1           | .....74,870    | ...97.719                      | .....73,289    | .....75,000    | .....74,881                  | .....                                    | .....12                                   | .....                                                     | .....                                      | .....0.019 | .....0.019        | .....     | .....                         | .....                   | 06/29/2016. | 09/15/2021.                      |
| 713448 CK 2          | Pepsico Inc.....                                                    |  | ..... | .. | .....     | .....1           | .....79,355    | ...101.188                     | .....80,950    | .....80,000    | .....79,758                  | .....                                    | .....121                                  | .....                                                     | .....                                      | .....0.023 | .....0.023        | .....     | .....                         | .....1,800              | 08/21/2013. | 01/07/2019.                      |
| 713448 CS 5          | PEPSICO INC NTS B/E.....                                            |  | ..... | .. | .....     | .....1           | .....74,957    | ...99.127                      | .....74,345    | .....75,000    | .....74,972                  | .....                                    | .....8                                    | .....                                                     | .....                                      | .....0.019 | .....0.019        | .....     | .....                         | .....1,388              | 04/27/2015. | 04/30/2020.                      |
| 69349L AG 3          | PNC Bank NA NTS B/E.....                                            |  | ..... | .. | .....     | .....1           | .....75,258    | ...98.442                      | .....73,832    | .....75,000    | .....75,177                  | .....                                    | .....(28)                                 | .....                                                     | .....                                      | .....0.027 | .....0.027        | .....     | .....                         | .....2,025              | 10/17/2012. | 11/01/2022.                      |
| 69353R EK 0          | PNC BK B/E.....                                                     |  | ..... | .. | .....     | .....1           | .....50,427    | ...98.193                      | .....49,097    | .....50,000    | .....50,361                  | .....                                    | .....(39)                                 | .....                                                     | .....                                      | .....0.030 | .....0.029        | .....     | .....                         | .....1,475              | 04/15/2015. | 02/23/2025.                      |
| 69353R EP 9          | PNC BK NTS B/E.....                                                 |  | ..... | .. | .....     | .....1           | .....175,025   | ...99.957                      | .....174,925   | .....175,000   | .....175,017                 | .....                                    | .....(5)                                  | .....                                                     | .....                                      | .....0.023 | .....0.023        | .....     | .....                         | .....4,025              | 05/28/2015. | 06/01/2020.                      |
| 74913G AX 3          | Qwest Corp Call.....                                                |  | ..... | .. | .....     | .....2           | .....123,750   | ...108.500                     | .....135,625   | .....125,000   | .....124,281                 | .....                                    | .....116                                  | .....                                                     | .....                                      | .....0.068 | .....0.068        | .....     | .....                         | .....8,438              | 09/27/2011. | 12/01/2021.                      |
| 828807 CV 7          | SIMON PPTY GROUP LP B/E.....                                        |  | ..... | .. | .....     | .....1           | .....124,193   | ...101.136                     | .....126,420   | .....125,000   | .....124,290                 | .....                                    | .....1,697                                | .....                                                     | .....                                      | .....0.035 | .....0.035        | .....     | .....                         | .....4,545              | 08/10/2015. | 09/01/2025.                      |
| 828807 DA 2          | SIMON PPTY GROUP LP B/E.....                                        |  | ..... | .. | .....     | .....1           | .....174,426   | ...98.657                      | .....172,650   | .....175,000   | .....174,443                 | .....                                    | .....17                                   | .....                                                     | .....                                      | .....0.024 | .....0.024        | .....     | .....                         | .....                   | 11/15/2016. | 01/30/2022.                      |
| 90932D AA 3          | UNITED AIR.....                                                     |  | ..... | .. | .....     | .....1           | .....50,000    | ...95.000                      | .....47,500    | .....50,000    | .....50,000                  | .....                                    | .....                                     | .....                                                     | .....                                      | .....0.031 | .....0.031        | .....     | .....                         | .....                   | 09/13/2016. | 04/07/2030.                      |
| 91159H HK 9          | US Bancorp.....                                                     |  | ..... | .. | .....     | .....1           | .....125,094   | ...101.907                     | .....127,384   | .....125,000   | .....125,075                 | .....                                    | .....(8)                                  | .....                                                     | .....                                      | .....0.036 | .....0.036        | .....     | .....                         | .....4,500              | 09/08/2014. | 09/11/2024.                      |
| 90331H ML 4          | US Bank NA Cincinnati.....                                          |  | ..... | .. | .....     | .....1           | .....50,045    | ...100.361                     | .....50,181    | .....50,000    | .....50,026                  | .....                                    | .....(9)                                  | .....                                                     | .....                                      | .....0.021 | .....0.021        | .....     | .....                         | .....1,063              | 10/24/2014. | 10/28/2019.                      |
| 92343V CH 5          | VERIZON COMM INC.....                                               |  | ..... | .. | .....     | .....2           | .....100,435   | ...100.959                     | .....100,959   | .....100,000   | .....100,295                 | .....                                    | .....(89)                                 | .....                                                     | .....                                      | .....0.026 | .....0.026        | .....     | .....                         | .....2,625              | 06/02/2015. | 02/21/2020.                      |
| 92343V DG 6          | VERIZON COMMUNICATIONS.....                                         |  | ..... | .. | .....     | .....2           | .....74,673    | ...95.930                      | .....71,948    | .....75,000    | .....74,699                  | .....                                    | .....26                                   | .....                                                     | .....                                      | .....0.018 | .....0.018        | .....     | .....                         | .....                   | 07/27/2016. | 08/15/2021.                      |
| 25468P DJ 2          | WALT DISNEY COMPANY.....                                            |  | ..... | .. | .....     | .....1           | .....24,976    | ...100.502                     | .....25,126    | .....25,000    | .....24,980                  | .....                                    | .....4                                    | .....                                                     | .....                                      | .....0.023 | .....0.023        | .....     | .....                         | .....342                | 01/05/2016. | 02/12/2021.                      |
| 25468P DE 3          | WALT DISNEY COMPANY/THE.....                                        |  | ..... | .. | .....     | .....1           | .....99,750    | ...100.447                     | .....100,447   | .....100,000   | .....99,814                  | .....                                    | .....48                                   | .....                                                     | .....                                      | .....0.022 | .....0.022        | .....     | .....                         | .....2,150              | 09/14/2015. | 09/17/2020.                      |
| 94974B GF 1          | Wells Fargo & Co NTS B/E.....                                       |  | ..... | .. | .....     | .....1           | .....49,932    | ...99.528                      | .....49,764    | .....50,000    | .....49,958                  | .....                                    | .....13                                   | .....                                                     | .....                                      | .....0.022 | .....0.022        | .....     | .....                         | .....1,075              | 01/26/2015. | 01/30/2020.                      |
| 94974B GP 9          | Wells Fargo & Co NTS B/E.....                                       |  | ..... | .. | .....     | .....1           | .....49,913    | ...99.830                      | .....49,917    | .....50,000    | .....49,923                  | .....                                    | .....8                                    | .....                                                     | .....                                      | .....0.036 | .....0.036        | .....     | .....                         | .....1,780              | 09/21/2015. | 09/29/2025.                      |
| 3299999.             | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... |  | ..... | .. | .....     | .....            | .....7,664,953 | XXX                            | .....7,659,946 | .....7,637,707 | .....7,665,816               | .....0                                   | .....44                                   | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....0                        | .....155,816            | XXX         | XXX                              |

E10.1

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 |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated)..... |             |       |                                 |              |                          | .....7,664,953 | XXX                                  | .....7,659,946 | .....7,637,707 | .....7,665,816                  | .....0                                            | .....44                                         | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....155,816               | XXX      | XXX                                       |
| Totals                                                          |             |       |                                 |              |                          |                |                                      |                |                |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |          |                                           |
| 7799999. Total - Issuer Obligations.....                        |             |       |                                 |              |                          | .....9,455,755 | XXX                                  | .....9,434,547 | .....9,414,707 | .....9,453,174                  | .....0                                            | .....(3,400)                                    | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....165,871               | XXX      | XXX                                       |
| 8399999. Grand Total - Bonds.....                               |             |       |                                 |              |                          | .....9,455,755 | XXX                                  | .....9,434,547 | .....9,414,707 | .....9,453,174                  | .....0                                            | .....(3,400)                                    | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....0                              | .....165,871               | XXX      | XXX                                       |

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

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

SCHEDULE D - PART 3

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

| 1                                                          | 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 - U.S. Government                                    |    |   |                                              |         |                 |                             |                           |             |           |                                         |
| 912828                                                     | ST | 8 | US Treasury Note (OH Statutory Deposit)..... |         | 04/20/2016..... | UBS Financial Services..... |                           | 1,540,488   | 1,525,000 | 9,008                                   |
| 912828                                                     | KV | 1 | US Treasury Note (KY Statutory Deposit)..... |         | 12/22/2016..... | UBS Financial Services..... |                           | 50,313      | 52,000    |                                         |
| 0599999. Total - Bonds - U.S. Government.....              |    |   |                                              |         |                 |                             |                           | 1,590,801   | 1,577,000 | 9,008                                   |
| Bonds - Industrial and Miscellaneous                       |    |   |                                              |         |                 |                             |                           |             |           |                                         |
| 03027X                                                     | AJ | 9 | American Tower Corp.....                     |         | 01/14/2016..... | UBS Financial Services..... |                           | 100,197     | 100,000   | 24                                      |
| 037833                                                     | CC | 2 | APPLE, INC.....                              |         | 07/28/2016..... | UBS FINANCIAL SERVICES..... |                           | 99,861      | 100,000   |                                         |
| 06051G                                                     | FW | 4 | BANK OF AMERICA CORP.....                    |         | 08/01/2016..... | UBS FINANCIAL SERVICES..... |                           | 76,409      | 75,000    | 574                                     |
| 07330M                                                     | AB | 3 | BB&T Corp.....                               |         | 10/06/2016..... | UBS FINANCIAL SERVICES..... |                           | 107,141     | 100,000   | 201                                     |
| 05531F                                                     | AV | 5 | BB&T Corp Med Term NTS.....                  |         | 08/25/2016..... | UBS FINANCIAL SERVICES..... |                           | 101,171     | 100,000   | 626                                     |
| 06406F                                                     | AE | 3 | BK OF NY MELLON CORP.....                    |         | 08/09/2016..... | UBS FINANCIAL SERVICES..... |                           | 124,703     | 125,000   |                                         |
| 20030N                                                     | BS | 9 | Comcast Corp.....                            |         | 03/30/2016..... | UBS Financial Services..... |                           | 123,433     | 120,000   | 389                                     |
| 20030N                                                     | BV | 2 | Comcast Corp.....                            |         | 10/19/2016..... | UBS FINANCIAL SERVICES..... |                           | 24,670      | 25,000    | 102                                     |
| 228227                                                     | BD | 5 | Crown Castle.....                            |         | 03/30/2016..... | UBS Financial Services..... |                           | 135,000     | 125,000   | 1,367                                   |
| 235851                                                     | AP | 7 | Danaher Corp.....                            |         | 01/25/2016..... | UBS Financial Services..... |                           | 50,753      | 50,000    | 433                                     |
| 29364W                                                     | AY | 4 | Entergy LA LLC.....                          |         | 10/04/2016..... | UBS FINANCIAL SERVICES..... |                           | 99,577      | 100,000   |                                         |
| 345397                                                     | XU | 2 | Ford Motor Credit.....                       |         | 02/18/2016..... | UBS Financial Services..... |                           | 125,314     | 125,000   | 610                                     |
| 38148J                                                     | 6K | 2 | Goldman Sachs.....                           |         | 01/27/2016..... | 5/3rd Bank.....             |                           | 200,000     | 200,000   |                                         |
| 452308                                                     | AX | 7 | Illinois Tool Works Inc.....                 |         | 11/15/2016..... | UBS FINANCIAL SERVICES..... |                           | 123,664     | 125,000   | 74                                      |
| 459745                                                     | GQ | 2 | INTL LEASE FIN CORP.....                     |         | 08/04/2016..... | UBS FINANCIAL SERVICES..... |                           | 106,500     | 100,000   | 1,465                                   |
| 46625H                                                     | RT | 9 | JPMorgan Chase & Co.....                     |         | 06/07/2016..... | UBS Financial Services..... |                           | 74,881      | 75,000    |                                         |
| 585055                                                     | BS | 4 | MEDTRONIC INC.....                           |         | 08/17/2016..... | UBS FINANCIAL SERVICES..... |                           | 135,879     | 125,000   | 1,908                                   |
| 594918                                                     | BR | 4 | MICROSOFT CORP.....                          |         | 08/01/2016..... | UBS FINANCIAL SERVICES..... |                           | 60,178      | 60,000    |                                         |
| 594918                                                     | BP | 8 | MICROSOFT CORP.....                          |         | 08/01/2016..... | UBS FINANCIAL SERVICES..... |                           | 99,895      | 100,000   |                                         |
| 594918                                                     | BR | 4 | Microsoft Corp.....                          |         | 10/26/2016..... | UBS FINANCIAL SERVICES..... |                           | 4,968       | 5,000     | 26                                      |
| 61746B                                                     | EA | 0 | MORGAN STANLEY.....                          |         | 08/23/2016..... | UBS FINANCIAL SERVICES..... |                           | 101,696     | 100,000   | 868                                     |
| 68389X                                                     | BK | 0 | Oracle Corp B/E.....                         |         | 07/07/2016..... | UBS FINANCIAL SERVICES..... |                           | 74,870      | 75,000    |                                         |
| 828807                                                     | DA | 2 | Simon Proerty Group.....                     |         | 11/23/2016..... | UBS FINANCIAL SERVICES..... |                           | 174,426     | 175,000   |                                         |
| 90932D                                                     | AA | 3 | UNITED AIR.....                              |         | 09/13/2016..... | UBS FINANCIAL SERVICES..... |                           | 50,000      | 50,000    |                                         |
| 92343V                                                     | DG | 6 | VERIZON COMMUNICATIONS.....                  |         | 07/27/2016..... | UBS FINANCIAL SERVICES..... |                           | 74,673      | 75,000    |                                         |
| 25468P                                                     | DJ | 2 | Walt Disney Co.....                          |         | 01/08/2016..... | UBS Financial Services..... |                           | 24,976      | 25,000    |                                         |
| 3899999. Total - Bonds - Industrial and Miscellaneous..... |    |   |                                              |         |                 |                             |                           | 2,474,835   | 2,435,000 | 8,667                                   |
| 8399997. Total - Bonds - Part 3.....                       |    |   |                                              |         |                 |                             |                           | 4,065,636   | 4,012,000 | 17,675                                  |
| 8399999. Total - Bonds.....                                |    |   |                                              |         |                 |                             |                           | 4,065,636   | 4,012,000 | 17,675                                  |
| 9999999. Total - Bonds, Preferred and Common Stocks.....   |    |   |                                              |         |                 |                             |                           | 4,065,636   | XXX       | 17,675                                  |

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<br>Date | Name of Purchaser                       | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| Bonds - U.S. Government              |                                              |   |  |                                 |                  |                                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 912833                               | KK                                           | 5 |  |                                 | 11/15/2016.      | US TREASURY NOTE (KY STATUTORY DEPOSIT) |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 0599999.                             | Total - Bonds - U.S. Government              |   |  |                                 |                  |                                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| Bonds - Industrial and Miscellaneous |                                              |   |  |                                 |                  |                                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 023770                               | AA                                           | 8 |  |                                 | 05/03/2016.      | AMERICAN AIRLINES 2015-1                |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 023770                               | AA                                           | 8 |  |                                 | 11/01/2016.      | AMERICAN AIRLINES 2015-1                |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 03027X                               | AC                                           | 4 |  |                                 | 08/09/2016.      | American Tower Corp B/E                 |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 06051G                               | FD                                           | 6 |  |                                 | 08/04/2016.      | Bank of America Corp                    |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 06406H                               | BY                                           | 4 |  |                                 | 08/12/2016.      | Bank of Mellon NTS B/E                  |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 02005Q                               | 6D                                           | 0 |  |                                 | 08/29/2016.      | CD ALLY BANK MIDVALE UTAH               |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 191216                               | BF                                           | 6 |  |                                 | 08/04/2016.      | Coca-Cola Co                            |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 21079V                               | AA                                           | 1 |  |                                 | 07/12/2016.      | Continental Airlines 2010-A             |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 21079V                               | AA                                           | 1 |  |                                 | 09/16/2016.      | Continental Airlines 2010-A             |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 21079V                               | AA                                           | 1 |  |                                 | 01/12/2016.      | Contl Airlines                          |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 24736W                               | AA                                           | 8 |  |                                 | 04/15/2016.      | DELTA AIRLINES 2011                     |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 24736W                               | AA                                           | 8 |  |                                 | 10/17/2016.      | DELTA AIRLINES 2011                     |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 36962G                               | 5J                                           | 9 |  |                                 | 08/12/2016.      | General Electric Cap Corp               |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 419838                               | AA                                           | 5 |  |                                 | 01/15/2016.      | Hawaiian Airlines                       |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 419838                               | AA                                           | 5 |  |                                 | 07/15/2016.      | Hawaiian Airlines, Inc.                 |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 46625H                               | JR                                           | 2 |  |                                 | 06/03/2016.      | JP MORGAN CHASE & CO                    |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 585055                               | AV                                           | 8 |  |                                 | 03/28/2016.      | Medtronic Inc.                          |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 61747Y                               | DW                                           | 2 |  |                                 | 08/26/2016.      | Morgan Stanley NTS B/E                  |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 670346                               | AL                                           | 9 |  |                                 | 11/07/2016.      | NUCOR CORP                              |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 68389X                               | AQ                                           | 8 |  |                                 | 07/05/2016.      | Oracle Corp B/E                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 713448                               | BW                                           | 7 |  |                                 | 03/28/2016.      | Pepsico Inc.                            |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 74005P                               | AZ                                           | 7 |  |                                 | 09/28/2016.      | PRAXAIR INC                             |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 828807                               | CQ                                           | 8 |  |                                 | 11/18/2016.      | SIMON PPTY GROUP                        |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 845467                               | AK                                           | 5 |  |                                 | 01/20/2016.      | Sowstn Energy                           |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 88732J                               | AX                                           | 6 |  |                                 | 01/13/2016.      | Time Warner Cable                       |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 91159H                               | HE                                           | 3 |  |                                 | 08/30/2016.      | US Bancorp                              |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 92343V                               | BP                                           | 8 |  |                                 | 08/01/2016.      | Verizon Communications                  |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 931142                               | DJ                                           | 9 |  |                                 | 08/02/2016.      | Wal Mart Stores, Inc.                   |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 94707V                               | AA                                           | 8 |  |                                 | 01/27/2016.      | Weatherford Intl                        |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 3899999.                             | Total - Bonds - Industrial and Miscellaneous |   |  |                                 |                  |                                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 8399997.                             | Total - Bonds - Part 4                       |   |  |                                 |                  |                                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 8399999.                             | Total - Bonds                                |   |  |                                 |                  |                                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 9999999.                             | Total - Bonds, Preferred and Common Stocks   |   |  |                                 |                  |                                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |

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

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

**Sch. D - Pt. 6 - Sn. 2**  
**NONE**

**Sch. DA - Pt. 1**  
**NONE**

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

| 1                                                                                                                                           | 2    | 3                | 4                                       | 5                                                      | 6         | 7   |
|---------------------------------------------------------------------------------------------------------------------------------------------|------|------------------|-----------------------------------------|--------------------------------------------------------|-----------|-----|
| Depository                                                                                                                                  | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance   | *   |
| Open Depositories                                                                                                                           |      |                  |                                         |                                                        |           |     |
| FIFTH THIRD.....                                                                                                                            |      |                  |                                         |                                                        | 6,462,017 | XXX |
| KEY.....                                                                                                                                    |      |                  |                                         | 38                                                     | 2,043,029 | XXX |
| 0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories... | XXX  | XXX              |                                         |                                                        | 104,143   | XXX |
| 0199999. Total - Open Depositories.....                                                                                                     | XXX  | XXX              | 0                                       | 38                                                     | 8,609,189 | XXX |
| 0399999. Total Cash on Deposit.....                                                                                                         | XXX  | XXX              | 0                                       | 38                                                     | 8,609,189 | XXX |
| 0499999. Cash in Company's Office.....                                                                                                      | XXX  | XXX              | XXX                                     | XXX                                                    | 30        | XXX |
| 0599999. Total Cash.....                                                                                                                    | XXX  | XXX              | 0                                       | 38                                                     | 8,609,219 | XXX |

|                                                                                     |           |               |           |                   |           |                   |           |
|-------------------------------------------------------------------------------------|-----------|---------------|-----------|-------------------|-----------|-------------------|-----------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |           |               |           |                   |           |                   |           |
| 1. January.....                                                                     | 8,412,436 | 4. April..... | 7,089,572 | 7. July.....      | 7,412,594 | 10. October.....  | 7,200,990 |
| 2. February.....                                                                    | 7,330,572 | 5. May.....   | 6,802,672 | 8. August.....    | 6,589,452 | 11. November..... | 8,273,504 |
| 3. March.....                                                                       | 9,085,640 | 6. June.....  | 6,931,021 | 9. September..... | 7,925,158 | 12. December..... | 8,609,219 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>Description                                         | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due & Accrued | 8<br>Amount Received During Year |
|----------------------------------------------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| U.S. Government Bonds - Issuer Obligations               |           |                    |                       |                    |                                   |                                       |                                  |
| Federated Government Obligation.....                     |           |                    |                       |                    | 222,577                           |                                       |                                  |
| 0199999. U.S. Government Bonds - Issuer Obligations..... |           |                    |                       |                    | 222,577                           | 0                                     | 0                                |
| 0599999. Total - U.S. Government Bonds.....              |           |                    |                       |                    | 222,577                           | 0                                     | 0                                |
| Total Bonds                                              |           |                    |                       |                    |                                   |                                       |                                  |
| 7799999. Subtotals - Issuer Obligations.....             |           |                    |                       |                    | 222,577                           | 0                                     | 0                                |
| 8399999. Subtotals - Bonds.....                          |           |                    |                       |                    | 222,577                           | 0                                     | 0                                |
| 8699999. Total - Cash Equivalents.....                   |           |                    |                       |                    | 222,577                           | 0                                     | 0                                |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                                                       | 1                  | 2                      | Deposits for the<br>Benefit of All Policyholders |                 | All Other Special Deposits            |                 |
|----------------------|-----------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------|-----------------|---------------------------------------|-----------------|
|                      |                                                                       | Type of<br>Deposit | Purpose of Deposit     | 3<br>Book/Adjusting Carrying<br>Value            | 4<br>Fair Value | 5<br>Book/Adjusting Carrying<br>Value | 6<br>Fair Value |
| States, Etc.         |                                                                       |                    |                        |                                                  |                 |                                       |                 |
| 1.                   | Alabama.....AL                                                        |                    |                        |                                                  |                 |                                       |                 |
| 2.                   | Alaska.....AK                                                         |                    |                        |                                                  |                 |                                       |                 |
| 3.                   | Arizona.....AZ                                                        |                    |                        |                                                  |                 |                                       |                 |
| 4.                   | Arkansas.....AR                                                       |                    |                        |                                                  |                 |                                       |                 |
| 5.                   | California.....CA                                                     |                    |                        |                                                  |                 |                                       |                 |
| 6.                   | Colorado.....CO                                                       |                    |                        |                                                  |                 |                                       |                 |
| 7.                   | Connecticut.....CT                                                    |                    |                        |                                                  |                 |                                       |                 |
| 8.                   | Delaware.....DE                                                       |                    |                        |                                                  |                 |                                       |                 |
| 9.                   | District of Columbia.....DC                                           |                    |                        |                                                  |                 |                                       |                 |
| 10.                  | Florida.....FL                                                        |                    |                        |                                                  |                 |                                       |                 |
| 11.                  | Georgia.....GA                                                        | ...ST..            | STATUTORY DEPOSIT..... | .....25,000                                      | .....25,000     |                                       |                 |
| 12.                  | Hawaii.....HI                                                         |                    |                        |                                                  |                 |                                       |                 |
| 13.                  | Idaho.....ID                                                          |                    |                        |                                                  |                 |                                       |                 |
| 14.                  | Illinois.....IL                                                       |                    |                        |                                                  |                 |                                       |                 |
| 15.                  | Indiana.....IN                                                        | ...ST..            | STATUTORY DEPOSIT..... | .....50,000                                      | .....50,000     |                                       |                 |
| 16.                  | Iowa.....IA                                                           |                    |                        |                                                  |                 |                                       |                 |
| 17.                  | Kansas.....KS                                                         |                    |                        |                                                  |                 |                                       |                 |
| 18.                  | Kentucky.....KY                                                       | ...B...            | STATUTORY DEPOSIT..... | .....50,332                                      | .....50,386     |                                       |                 |
| 19.                  | Louisiana.....LA                                                      |                    |                        |                                                  |                 |                                       |                 |
| 20.                  | Maine.....ME                                                          |                    |                        |                                                  |                 |                                       |                 |
| 21.                  | Maryland.....MD                                                       |                    |                        |                                                  |                 |                                       |                 |
| 22.                  | Massachusetts.....MA                                                  |                    |                        |                                                  |                 |                                       |                 |
| 23.                  | Michigan.....MI                                                       |                    |                        |                                                  |                 |                                       |                 |
| 24.                  | Minnesota.....MN                                                      |                    |                        |                                                  |                 |                                       |                 |
| 25.                  | Mississippi.....MS                                                    |                    |                        |                                                  |                 |                                       |                 |
| 26.                  | Missouri.....MO                                                       |                    |                        |                                                  |                 |                                       |                 |
| 27.                  | Montana.....MT                                                        |                    |                        |                                                  |                 |                                       |                 |
| 28.                  | Nebraska.....NE                                                       |                    |                        |                                                  |                 |                                       |                 |
| 29.                  | Nevada.....NV                                                         |                    |                        |                                                  |                 |                                       |                 |
| 30.                  | New Hampshire.....NH                                                  |                    |                        |                                                  |                 |                                       |                 |
| 31.                  | New Jersey.....NJ                                                     |                    |                        |                                                  |                 |                                       |                 |
| 32.                  | New Mexico.....NM                                                     |                    |                        |                                                  |                 |                                       |                 |
| 33.                  | New York.....NY                                                       |                    |                        |                                                  |                 |                                       |                 |
| 34.                  | North Carolina.....NC                                                 |                    |                        |                                                  |                 |                                       |                 |
| 35.                  | North Dakota.....ND                                                   |                    |                        |                                                  |                 |                                       |                 |
| 36.                  | Ohio.....OH                                                           | ...B...            | STATUTORY DEPOSIT..... | .....1,537,047                                   | .....1,524,106  |                                       |                 |
| 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                                                       | ...B...            | STATUTORY DEPOSIT..... | .....200,000                                     | .....200,109    |                                       |                 |
| 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                    | .....1,862,379                                   | .....1,849,601  | .....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  
HEALTH ANNUAL STATEMENT BLANK

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