



# ANNUAL STATEMENT

**For the Year Ended December 31, 2017**  
of the Condition and Affairs of the

# Alliance Of Transylvanian Saxons

|                                                              |                                                                                                                                                   |                                                                                            |
|--------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| NAIC Group Code..... 0, 0<br>(Current Period) (Prior Period) | NAIC Company Code..... 56197                                                                                                                      | Employer's ID Number..... 34-0138510                                                       |
| Organized under the Laws of OH                               | State of Domicile or Port of Entry OH                                                                                                             | Country of Domicile US                                                                     |
| Incorporated/Organized..... August 31, 1902                  | Commenced Business..... August 31, 1902                                                                                                           |                                                                                            |
| Statutory Home Office                                        | 5393 Pearl Road..... Cleveland ..... OH ..... US ..... 44129-1597<br>(Street and Number) (City or Town, State, Country and Zip Code)              |                                                                                            |
| Main Administrative Office                                   | 5393 Pearl Road..... Cleveland ..... OH ..... US..... 44129-1597<br>(Street and Number) (City or Town, State, Country and Zip Code)               | 440-842-8442<br>(Area Code) (Telephone Number)                                             |
| Mail Address                                                 | 5393 Pearl Road..... Cleveland ..... OH ..... US ..... 44129-1597<br>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code) |                                                                                            |
| Primary Location of Books and Records                        | 5393 Pearl Road..... Cleveland ..... OH ..... US ..... 44129-1597<br>(Street and Number) (City or Town, State, Country and Zip Code)              | 440-842-8442<br>(Area Code) (Telephone Number)                                             |
| Internet Web Site Address                                    | http://www.atsaxons.com                                                                                                                           |                                                                                            |
| Statutory Statement Contact                                  | Denise Aeling Crawford<br>(Name)<br>office@atsaxons.com<br>(E-Mail Address)                                                                       | 440-842-8442<br>(Area Code) (Telephone Number) (Extension)<br>440-842-5442<br>(Fax Number) |

## OFFICERS

| Name                         | Title                | Name                     | Title                 |
|------------------------------|----------------------|--------------------------|-----------------------|
| 1. Joan Annette Miller-Malue | President            | 2. Monica Frances Gilles | Secretary             |
| 3. Denise Aeling Crawford    | Treasurer            | 4. Miller & Newberg #    | Consulting Actuary    |
| OTHER                        |                      |                          |                       |
| Robert Burns Cunningham, III | First Vice President | Monica Marie Weber       | Second Vice President |
| John Boehm, Jr.              | Third Vice President |                          |                       |

## DIRECTORS OR TRUSTEES

|                  |                           |                              |                  |
|------------------|---------------------------|------------------------------|------------------|
| John Boehm Jr.   | Denise Aeling Crawford    | Robert Burns Cunningham, III | Hanz G. Hermann  |
| Peter Karsti, II | Joan Annette Miller-Malue | Monica Frances Gilles        | Barbara A. Spack |
| Jacob F. Spor    | Monica Marie Weber        | Randall B. Floyd             |                  |

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

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

|                           |                       |                        |
|---------------------------|-----------------------|------------------------|
| (Signature)               | (Signature)           | (Signature)            |
| Joan Annette Miller-Malue | Monica Frances Gilles | Denise Aeling Crawford |
| 1. (Printed Name)         | 2. (Printed Name)     | 3. (Printed Name)      |
| President                 | Secretary             | Treasurer              |
| (Title)                   | (Title)               | (Title)                |

Subscribed and sworn to before me

This \_\_\_\_\_ day of \_\_\_\_\_ 2018

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                            | 2          | 3                                                      | 4                                                     | 5                               | 6          |
|                                                                                                                                                       | Amount                       | Percentage | Amount                                                 | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage |
| 1. Bonds:                                                                                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.1 U.S. treasury securities.....                                                                                                                     | 5,012,531                    | 5.9        | 5,012,531                                              |                                                       | 5,012,531                       | 5.7        |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |            |                                                        |                                                       |                                 |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                | 1,040,175                    | 1.2        | 1,040,175                                              |                                                       | 1,040,175                       | 1.2        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 | 295,593                      | 0.3        | 295,593                                                |                                                       | 295,593                         | 0.3        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |            |                                                        |                                                       |                                 |            |
| 1.41 States, territories and possessions general obligations.....                                                                                     | 504,375                      | 0.6        | 504,375                                                |                                                       | 504,375                         | 0.6        |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                | 3,037,150                    | 3.6        | 3,037,150                                              |                                                       | 3,037,150                       | 3.4        |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 8,614,854                    | 10.1       | 8,614,854                                              |                                                       | 8,614,854                       | 9.8        |
| 1.44 Industrial development and similar obligations.....                                                                                              | 621,988                      | 0.7        | 621,988                                                |                                                       | 621,988                         | 0.7        |
| 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).....                                                        | 46,277,988                   | 54.2       | 46,277,988                                             |                                                       | 46,277,988                      | 52.5       |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          | 6,577,991                    | 7.7        | 6,577,991                                              |                                                       | 6,577,991                       | 7.5        |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3. Equity interests:                                                                                                                                  |                              |            |                                                        |                                                       |                                 |            |
| 3.1 Investments in mutual funds.....                                                                                                                  | 154,140                      | 0.2        | 154,140                                                |                                                       | 154,140                         | 0.2        |
| 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.....                                                                                                                                | 799,717                      | 0.9        | 799,717                                                |                                                       | 799,717                         | 0.9        |
| 3.4 Other equity securities:                                                                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.41 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.42 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.51 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.52 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4. Mortgage loans:                                                                                                                                    |                              |            |                                                        |                                                       |                                 |            |
| 4.1 Construction and land development.....                                                                                                            |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.2 Agricultural.....                                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.3 Single family residential properties.....                                                                                                         |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.4 Multifamily residential properties.....                                                                                                           |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.5 Commercial loans.....                                                                                                                             |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5. Real estate investments:                                                                                                                           |                              |            |                                                        |                                                       |                                 |            |
| 5.1 Property occupied by company.....                                                                                                                 |                              | 0.0        | 7,950                                                  |                                                       | 7,950                           | 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        | 201,391                                                |                                                       | 201,391                         | 0.2        |
| 7. Derivatives.....                                                                                                                                   |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 8. Receivables for securities.....                                                                                                                    | 11                           | 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.....                                                                                            | 9,745,676                    | 11.4       | 12,383,802                                             |                                                       | 12,383,802                      | 14.0       |
| 11. Other invested assets.....                                                                                                                        | 2,656,586                    | 3.1        | 2,656,586                                              |                                                       | 2,656,586                       | 3.0        |
| 12. Total invested assets.....                                                                                                                        | 85,338,775                   | 100.0      | 88,186,231                                             | 0                                                     | 88,186,231                      | 100.0      |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                    |  |       |
|-----|------------------------------------------------------------------------------------|--|-------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                       |  | 7,950 |
| 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)..... |  | 7,950 |
| 10. | Deduct total nonadmitted amounts.....                                              |  |       |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....               |  | 7,950 |

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 of mortgages owned 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.....                            |         | 2,082,619 |
| 2.   | Cost of acquired:                                                                       |         |           |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8).....                              | 574,435 |           |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9).....                    |         | 574,435   |
| 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.....                                    |         | 468       |
| 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)..... |         | 2,656,586 |
| 12.  | Deduct total nonadmitted amounts.....                                                   |         |           |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |         | 2,656,586 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |           |            |
|-----|--------------------------------------------------------------------------------------|-----------|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |           | 68,287,111 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |           | 7,839,430  |
| 3.  | Accrual of discount.....                                                             |           | 2,731      |
| 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.....                                                    | 134,340   |            |
| 4.4 | Part 4, Column 11.....                                                               | (143,949) | (9,608)    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |           | (39,140)   |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |           | 2,963,714  |
| 7.  | Deduct amortization of premium.....                                                  |           | 180,308    |
| 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)..... |           | 72,936,501 |
| 11. | Deduct total nonadmitted amounts.....                                                |           |            |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |           | 72,936,501 |

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.....           | .....5,012,531                       | .....4,974,650  | .....5,018,150   | .....5,000,000             |
|                                                                                                                                                                                 | 2. Canada.....                  | .....295,593                         | .....302,606    | .....267,029     | .....300,000               |
|                                                                                                                                                                                 | 3. Other Countries.....         | .....                                | .....           | .....            | .....                      |
|                                                                                                                                                                                 | 4. Totals.....                  | .....5,308,124                       | .....5,277,256  | .....5,285,179   | .....5,300,000             |
| 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.....                  | .....3,541,525                       | .....3,799,645  | .....3,559,270   | .....3,500,000             |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....10,277,018                      | .....11,510,177 | .....10,404,387  | .....9,590,006             |
| Industrial and Miscellaneous, SVO Identified<br>Funds and Hybrid Securities (Unaffiliated)                                                                                      | 8. United States.....           | .....46,277,988                      | .....56,344,841 | .....48,365,912  | .....45,400,000            |
|                                                                                                                                                                                 | 9. Canada.....                  | .....2,141,643                       | .....2,717,600  | .....2,208,290   | .....2,000,000             |
|                                                                                                                                                                                 | 10. Other Countries.....        | .....4,436,348                       | .....5,163,975  | .....4,618,858   | .....3,900,000             |
|                                                                                                                                                                                 | 11. Totals.....                 | .....52,855,979                      | .....64,226,416 | .....55,193,060  | .....51,300,000            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 | .....                                | .....           | .....            | .....                      |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....71,982,645                      | .....84,813,493 | .....74,441,896  | .....69,690,006            |
| <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.....          | .....953,857                         | .....953,857    | .....550,715     | .....                      |
|                                                                                                                                                                                 | 21. Canada.....                 | .....                                | .....           | .....            | .....                      |
|                                                                                                                                                                                 | 22. Other Countries.....        | .....                                | .....           | .....            | .....                      |
|                                                                                                                                                                                 | 23. Totals.....                 | .....953,857                         | .....953,857    | .....550,715     | .....                      |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 | .....                                | .....           | .....            | .....                      |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....953,857                         | .....953,857    | .....550,715     | .....                      |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....953,857                         | .....953,857    | .....550,715     | .....                      |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....72,936,502                      | .....85,767,350 | .....74,992,612  | .....                      |

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

5015

| 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>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                   | 9,745,676              | 5,012,531                           |                                       |                                        |                       | XXX                      | 14,758,207                 | 18.1                                 | 14,161,332                             | 17.1                              | 14,758,207                     |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.7 Totals.....                                                                   | 9,745,676              | 5,012,531                           | 0                                     | 0                                      | 0                     | XXX                      | 14,758,207                 | 18.1                                 | 14,161,332                             | 17.1                              | 14,758,207                     | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        | 295,593                             |                                       |                                        |                       | XXX                      | 295,593                    | 0.4                                  |                                        | 0.0                               | 295,593                        |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.7 Totals.....                                                                   | 0                      | 295,593                             | 0                                     | 0                                      | 0                     | XXX                      | 295,593                    | 0.4                                  | 0                                      | 0.0                               | 295,593                        | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 12,406,329                             | 15.0                              |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 500,000                                | 0.6                               |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 489,928                                | 0.6                               |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 13,396,257                             | 16.2                              | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        | 2,496,307                           | 1,045,218                             |                                        |                       | XXX                      | 3,541,525                  | 4.3                                  |                                        | 0.0                               | 3,541,525                      |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.7 Totals.....                                                                   | 0                      | 2,496,307                           | 1,045,218                             | 0                                      | 0                     | XXX                      | 3,541,525                  | 4.3                                  | 0                                      | 0.0                               | 3,541,525                      | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   |                        | 2,521,196                           | 2,103,743                             | 1,597,973                              | 3,026,846             | XXX                      | 9,249,758                  | 11.3                                 |                                        | 0.0                               | 9,249,758                      |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        | 1,027,260             | XXX                      | 1,027,260                  | 1.3                                  |                                        | 0.0                               | 1,027,260                      |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.7 Totals.....                                                                   | 0                      | 2,521,196                           | 2,103,743                             | 1,597,973                              | 4,054,106             | XXX                      | 10,277,018                 | 12.6                                 | 0                                      | 0.0                               | 10,277,018                     | 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

90IS

| 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>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 6.1 NAIC 1.....                                | 49,472                 | 2,542,452                           | 1,137,170                             | 10,472,905                             | 14,101,860            | XXX                      | 28,303,858                 | 34.6                                 | 29,834,338                             | 36.1                              | 27,405,294                     | 898,564                             |
| 6.2 NAIC 2.....                                |                        | 1,559,012                           | 4,148,159                             | 8,878,284                              | 9,370,210             | XXX                      | 23,955,665                 | 29.3                                 | 23,876,562                             | 28.9                              | 22,393,742                     | 1,561,922                           |
| 6.3 NAIC 3.....                                |                        | 300,000                             |                                       |                                        |                       | XXX                      | 300,000                    | 0.4                                  | 1,341,888                              | 1.6                               | 300,000                        |                                     |
| 6.4 NAIC 4.....                                |                        |                                     |                                       |                                        | 296,457               | XXX                      | 296,457                    | 0.4                                  |                                        | 0.0                               | 296,457                        |                                     |
| 6.5 NAIC 5.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.6 NAIC 6.....                                |                        |                                     |                                       |                                        | 1                     | XXX                      | 1                          | 0.0                                  |                                        | 0.0                               | 1                              |                                     |
| 6.7 Totals.....                                | 49,472                 | 4,401,464                           | 5,285,328                             | 19,351,189                             | 23,768,527            | XXX                      | 52,855,979                 | 64.7                                 | 55,052,788                             | 66.6                              | 50,395,494                     | 2,460,486                           |
| 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                                  |                                        | 0.0                               |                                |                                     |
| 9.2 NAIC 2.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.3 NAIC 3.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.4 NAIC 4.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.5 NAIC 5.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.6 NAIC 6.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.7 Totals.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |

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

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

S107

| NAIC Designation                                            | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>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>7 Prior Year | 10<br>% from Col. 8<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).....9,795,148      | .....12,868,078                     | .....4,286,130                        | .....12,070,878                        | .....17,128,706       | .....0                   | .....56,148,939            | .....68.7                            | XXX.....                               | XXX.....                          | .....55,250,376                | .....898,564                        |
| 10.2 NAIC 2.....                                            | (d).....0              | .....1,559,012                      | .....4,148,159                        | .....8,878,284                         | .....10,397,470       | .....0                   | .....24,982,924            | .....30.6                            | XXX.....                               | XXX.....                          | .....23,421,002                | .....1,561,922                      |
| 10.3 NAIC 3.....                                            | (d).....0              | .....300,000                        | .....0                                | .....0                                 | .....0                | .....0                   | .....300,000               | .....0.4                             | XXX.....                               | XXX.....                          | .....300,000                   | .....0                              |
| 10.4 NAIC 4.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....296,457          | .....0                   | .....296,457               | .....0.4                             | XXX.....                               | XXX.....                          | .....296,457                   | .....0                              |
| 10.5 NAIC 5.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | (c).....0                | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | .....0                              |
| 10.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....1                | (c).....0                | .....1                     | .....0.0                             | XXX.....                               | XXX.....                          | .....1                         | .....0                              |
| 10.7 Totals.....                                            | .....9,795,148         | .....14,727,090                     | .....8,434,289                        | .....20,949,162                        | .....27,822,633       | .....0                   | (b).....81,728,321         | .....100.0                           | XXX.....                               | XXX.....                          | .....79,267,835                | .....2,460,486                      |
| 10.8 Line 10.7 as a % of Col. 7.....                        | .....12.0              | .....18.0                           | .....10.3                             | .....25.6                              | .....34.0             | .....0.0                 | .....100.0                 | .....XXX                             | XXX.....                               | XXX.....                          | .....97.0                      | .....3.0                            |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | .....15,482,517        | .....2,645,341                      | .....1,215,520                        | .....10,926,497                        | .....26,132,124       |                          | XXX.....                   | XXX.....                             | .....56,401,999                        | .....68.3                         | .....56,401,999                |                                     |
| 11.2 NAIC 2.....                                            |                        | .....2,408,174                      | .....2,834,923                        | .....8,501,515                         | .....10,631,950       |                          | XXX.....                   | XXX.....                             | .....24,376,562                        | .....29.5                         | .....24,376,562                |                                     |
| 11.3 NAIC 3.....                                            |                        |                                     |                                       | .....529,831                           | .....812,057          |                          | XXX.....                   | XXX.....                             | .....1,341,888                         | .....1.6                          | .....1,341,888                 |                                     |
| 11.4 NAIC 4.....                                            |                        |                                     |                                       |                                        | .....489,928          |                          | XXX.....                   | XXX.....                             | .....489,928                           | .....0.6                          | .....489,928                   |                                     |
| 11.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | XXX.....                   | XXX.....                             | (c).....0                              | .....0.0                          |                                |                                     |
| 11.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | XXX.....                   | XXX.....                             | (c).....0                              | .....0.0                          |                                |                                     |
| 11.7 Totals.....                                            | .....15,482,517        | .....5,053,515                      | .....4,050,443                        | .....19,957,843                        | .....38,066,059       | .....0                   | XXX.....                   | XXX.....                             | (b).....82,610,377                     | .....100.0                        | .....82,610,377                | .....0                              |
| 11.8 Line 11.7 as a % of Col. 9.....                        | .....18.7              | .....6.1                            | .....4.9                              | .....24.2                              | .....46.1             | .....0.0                 | XXX.....                   | XXX.....                             | .....100.0                             | XXX.....                          | .....100.0                     | .....0.0                            |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....9,761,764         | .....12,747,100                     | .....4,147,162                        | .....11,927,624                        | .....16,666,726       |                          | .....55,250,376            | .....67.6                            | .....56,401,999                        | .....68.3                         | .....55,250,376                | XXX.....                            |
| 12.2 NAIC 2.....                                            |                        | .....1,559,012                      | .....4,148,159                        | .....7,839,522                         | .....9,874,310        |                          | .....23,421,002            | .....28.7                            | .....24,376,562                        | .....29.5                         | .....23,421,002                | XXX.....                            |
| 12.3 NAIC 3.....                                            |                        | .....300,000                        |                                       |                                        |                       |                          | .....300,000               | .....0.4                             | .....1,341,888                         | .....1.6                          | .....300,000                   | XXX.....                            |
| 12.4 NAIC 4.....                                            |                        |                                     |                                       |                                        | .....296,457          |                          | .....296,457               | .....0.4                             | .....489,928                           | .....0.6                          | .....296,457                   | XXX.....                            |
| 12.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | XXX.....                            |
| 12.6 NAIC 6.....                                            |                        |                                     |                                       |                                        | .....1                |                          | .....1                     | .....0.0                             | .....0                                 | .....0.0                          | .....1                         | XXX.....                            |
| 12.7 Totals.....                                            | .....9,761,764         | .....14,606,112                     | .....8,295,321                        | .....19,767,146                        | .....26,837,493       | .....0                   | .....79,267,835            | .....97.0                            | .....82,610,377                        | .....100.0                        | .....79,267,835                | XXX.....                            |
| 12.8 Line 12.7 as a % of Col. 7.....                        | .....12.3              | .....18.4                           | .....10.5                             | .....24.9                              | .....33.9             | .....0.0                 | .....100.0                 | XXX.....                             | XXX.....                               | XXX.....                          | .....100.0                     | XXX.....                            |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10..... | .....11.9              | .....17.9                           | .....10.1                             | .....24.2                              | .....32.8             | .....0.0                 | .....97.0                  | XXX.....                             | XXX.....                               | XXX.....                          | .....97.0                      | XXX.....                            |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            | .....33,384            | .....120,978                        | .....138,968                          | .....143,254                           | .....461,980          |                          | .....898,564               | .....1.1                             | .....0                                 | .....0.0                          | XXX.....                       | .....898,564                        |
| 13.2 NAIC 2.....                                            |                        |                                     |                                       | .....1,038,762                         | .....523,160          |                          | .....1,561,922             | .....1.9                             | .....0                                 | .....0.0                          | XXX.....                       | .....1,561,922                      |
| 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.....                                            | .....33,384            | .....120,978                        | .....138,968                          | .....1,182,016                         | .....985,140          | .....0                   | .....2,460,486             | .....3.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....2,460,486                      |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....1.4               | .....4.9                            | .....5.6                              | .....48.0                              | .....40.0             | .....0.0                 | .....100.0                 | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | .....100.0                          |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10..... | .....0.0               | .....0.1                            | .....0.2                              | .....1.4                               | .....1.2              | .....0.0                 | .....3.0                   | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | .....3.0                            |

(a) Includes \$.....2,460,486 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....5,018,300 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 \$.....9,745,676; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type |                                                                                   | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>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>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 801S                 | 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 1.1 Issuer Obligations.....                                                       | 9,745,676              | 5,012,531                           |                                       |                                        |                       | XXX                      | 14,758,207                 | 18.1                                 | 14,161,332                             | 17.1                              | 14,758,207                     |                                 |
|                      | 1.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 1.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 1.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 1.5 Totals.....                                                                   | 9,745,676              | 5,012,531                           | .0                                    | .0                                     | .0                    | XXX                      | 14,758,207                 | 18.1                                 | 14,161,332                             | 17.1                              | 14,758,207                     | .0                              |
|                      | 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 2.1 Issuer Obligations.....                                                       |                        | 295,593                             |                                       |                                        |                       | XXX                      | 295,593                    | .4                                   |                                        | .0                                | 295,593                        |                                 |
|                      | 2.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 2.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 2.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 2.5 Totals.....                                                                   | .0                     | 295,593                             | .0                                    | .0                                     | .0                    | XXX                      | 295,593                    | .4                                   | .0                                     | .0                                | 295,593                        | .0                              |
|                      | 3. U.S. States, Territories and Possessions, Guaranteed                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 3.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   | 13,396,257                             | 16.2                              |                                |                                 |
|                      | 3.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 3.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 3.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 3.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | 13,396,257                             | 16.2                              | .0                             | .0                              |
|                      | 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 4.1 Issuer Obligations.....                                                       |                        | 2,496,307                           | 1,045,218                             |                                        |                       | XXX                      | 3,541,525                  | 4.3                                  |                                        | .0                                | 3,541,525                      |                                 |
|                      | 4.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 4.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 4.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 4.5 Totals.....                                                                   | .0                     | 2,496,307                           | 1,045,218                             | .0                                     | .0                    | XXX                      | 3,541,525                  | 4.3                                  | .0                                     | .0                                | 3,541,525                      | .0                              |
|                      | 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 5.1 Issuer Obligations.....                                                       |                        | 2,521,196                           | 2,103,743                             | 1,597,973                              | 3,432,119             | XXX                      | 9,655,030                  | 11.8                                 |                                        | .0                                | 9,655,030                      |                                 |
|                      | 5.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 5.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 5.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        | 621,988               | XXX                      | 621,988                    | .8                                   |                                        | .0                                | 621,988                        |                                 |
|                      | 5.5 Totals.....                                                                   | .0                     | 2,521,196                           | 2,103,743                             | 1,597,973                              | 4,054,106             | XXX                      | 10,277,018                 | 12.6                                 | .0                                     | .0                                | 10,277,018                     | .0                              |
|                      | 6. Industrial and Miscellaneous (unaffiliated)                                    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 6.1 Issuer Obligations.....                                                       | 49,472                 | 4,401,464                           | 5,285,328                             | 19,351,189                             | 23,768,527            | XXX                      | 52,855,979                 | 64.7                                 | 55,052,788                             | 66.6                              | 50,395,494                     | 2,460,486                       |
|                      | 6.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 6.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 6.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 6.5 Totals.....                                                                   | 49,472                 | 4,401,464                           | 5,285,328                             | 19,351,189                             | 23,768,527            | XXX                      | 52,855,979                 | 64.7                                 | 55,052,788                             | 66.6                              | 50,395,494                     | 2,460,486                       |
|                      | 7. Hybrid Securities                                                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 7.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 7.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 7.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 7.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 7.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
|                      | 8. Parent, Subsidiaries and Affiliates                                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
|                      | 8.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 8.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 8.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 8.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | XXX                      | .0                         | .0                                   |                                        | .0                                |                                |                                 |
|                      | 8.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .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

601S

| Distribution by Type                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>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>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 9.3 Totals.....                                             | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Issuer Obligations.....                                | 9,795,148              | 14,727,090                          | 8,434,289                             | 20,949,162                             | 27,200,645            | XXX                      | 81,106,333                 | 99.2                                 | XXX                                    | XXX                               | 78,645,848                     | 2,460,486                       |
| 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                                      | 621,988               | XXX                      | 621,988                    | 0.8                                  | XXX                                    | XXX                               | 621,988                        | 0                               |
| 10.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.6 Totals.....                                            | 9,795,148              | 14,727,090                          | 8,434,289                             | 20,949,162                             | 27,822,633            | 0                        | 81,728,321                 | 100.0                                | XXX                                    | XXX                               | 79,267,835                     | 2,460,486                       |
| 10.7 Line 10.6 as a % of Col. 7.....                        | 12.0                   | 18.0                                | 10.3                                  | 25.6                                   | 34.0                  | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 97.0                           | 3.0                             |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 15,482,517             | 5,053,515                           | 4,050,443                             | 19,957,843                             | 38,066,059            | XXX                      | XXX                        | XXX                                  | 82,610,377                             | 100.0                             | 82,610,377                     |                                 |
| 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                                  | 0                                      | 0.0                               |                                |                                 |
| 11.6 Totals.....                                            | 15,482,517             | 5,053,515                           | 4,050,443                             | 19,957,843                             | 38,066,059            | 0                        | XXX                        | XXX                                  | 82,610,377                             | 100.0                             | 82,610,377                     | 0                               |
| 11.7 Line 11.6 as a % of Col. 9.....                        | 18.7                   | 6.1                                 | 4.9                                   | 24.2                                   | 46.1                  | 0.0                      | XXX                        | XXX                                  | 100.0                                  | XXX                               | 100.0                          | 0.0                             |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | 9,761,764              | 14,606,112                          | 8,295,321                             | 19,767,146                             | 26,215,505            | XXX                      | 78,645,848                 | 96.2                                 | 82,610,377                             | 100.0                             | 78,645,848                     | 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.....       |                        |                                     |                                       |                                        | 621,988               | XXX                      | 621,988                    | 0.8                                  | 0                                      | 0.0                               | 621,988                        | XXX                             |
| 12.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.6 Totals.....                                            | 9,761,764              | 14,606,112                          | 8,295,321                             | 19,767,146                             | 26,837,493            | 0                        | 79,267,835                 | 97.0                                 | 82,610,377                             | 100.0                             | 79,267,835                     | XXX                             |
| 12.7 Line 12.6 as a % of Col. 7.....                        | 12.3                   | 18.4                                | 10.5                                  | 24.9                                   | 33.9                  | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | XXX                             |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10..... | 11.9                   | 17.9                                | 10.1                                  | 24.2                                   | 32.8                  | 0.0                      | 97.0                       | XXX                                  | XXX                                    | XXX                               | 97.0                           | XXX                             |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                | 33,384                 | 120,978                             | 138,968                               | 1,182,016                              | 985,140               | XXX                      | 2,460,486                  | 3.0                                  | 0                                      | 0.0                               | XXX                            | 2,460,486                       |
| 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                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.6 Totals.....                                            | 33,384                 | 120,978                             | 138,968                               | 1,182,016                              | 985,140               | 0                        | 2,460,486                  | 3.0                                  | 0                                      | 0.0                               | XXX                            | 2,460,486                       |
| 13.7 Line 13.6 as a % of Col. 7.....                        | 1.4                    | 4.9                                 | 5.6                                   | 48.0                                   | 40.0                  | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | XXX                            | 100.0                           |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10..... | 0.0                    | 0.1                                 | 0.2                                   | 1.4                                    | 1.2                   | 0.0                      | 3.0                        | XXX                                  | XXX                                    | XXX                               | XXX                            | 3.0                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1          | 2          | 3                 | 4                                            | 5                                                |
|------------------------------------------------------------------------------------------|------------|------------|-------------------|----------------------------------------------|--------------------------------------------------|
|                                                                                          | Total      | Bonds      | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 15,482,517 | 15,482,517 |                   |                                              |                                                  |
| 2. Cost of short-term investments acquired.....                                          | 31,783,004 | 31,783,004 |                   |                                              |                                                  |
| 3. Accrual of discount.....                                                              | 0          |            |                   |                                              |                                                  |
| 4. Unrealized valuation increase (decrease).....                                         | 0          |            |                   |                                              |                                                  |
| 5. Total gain (loss) on disposals.....                                                   | 0          |            |                   |                                              |                                                  |
| 6. Deduct consideration received on disposals.....                                       | 37,519,845 | 37,519,845 |                   |                                              |                                                  |
| 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)..... | 9,745,676  | 9,745,676  | 0                 | 0                                            | 0                                                |
| 11. Deduct total nonadmitted amounts.....                                                | 0          |            |                   |                                              |                                                  |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 9,745,676  | 9,745,676  | 0                 | 0                                            | 0                                                |

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

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

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

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

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

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

**Sch. E - Pt. 2 Verification**  
**NONE**

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1                                                                           | 2     | Location       |        | 5                | 6                         | 7           | 8                         | 9                                                       | 10                              | Change in Book/Adjusted Carrying Value Less Encumbrances |                                                                        |                                             |                                                |                                                 | 16                                                                  | 17                                          |
|-----------------------------------------------------------------------------|-------|----------------|--------|------------------|---------------------------|-------------|---------------------------|---------------------------------------------------------|---------------------------------|----------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------|------------------------------------------------|-------------------------------------------------|---------------------------------------------------------------------|---------------------------------------------|
|                                                                             |       | 3              | 4      |                  |                           |             |                           |                                                         |                                 | 11                                                       | 12                                                                     | 13                                          | 14                                             | 15                                              |                                                                     |                                             |
| Description of Property                                                     | Code  | City           | State  | Date<br>Acquired | Date of Last<br>Appraisal | Actual Cost | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Fair Value Less<br>Encumbrances | Current Year's<br>Depreciation                           | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Current Year's<br>Change in<br>Encumbrances | Total Change in<br>B./A.C.V.<br>(13 - 11 - 12) | Total Foreign<br>Exchange Change<br>in B./A.C.V | Gross Income<br>Earned Less<br>Interest Incurred<br>on Encumbrances | Taxes, Repairs,<br>and Expenses<br>Incurred |
| Properties Occupied by the Reporting Entity - Administrative                |       |                |        |                  |                           |             |                           |                                                         |                                 |                                                          |                                                                        |                                             |                                                |                                                 |                                                                     |                                             |
| Two-story Brick Office Building - Home Office.....                          | ..... | Cleveland..... | OH.... | 07/01/1973.      | 07/01/1973.               | .....71,550 | .....                     | .....                                                   | .....                           | .....                                                    | .....                                                                  | .....                                       | .....0                                         | .....                                           | .....6,000                                                          | .....12,672                                 |
| Land - Home Office.....                                                     | ..... | Cleveland..... | OH.... | 07/01/1973.      | 07/01/1973.               | .....7,950  | .....                     | .....7,950                                              | .....                           | .....                                                    | .....                                                                  | .....                                       | .....0                                         | .....                                           | .....                                                               | .....                                       |
| 02999999. Properties Occupied by the Reporting Entity - Administrative..... | ..... | .....          | .....  | .....            | .....                     | .....79,500 | .....0                    | .....7,950                                              | .....0                          | .....0                                                   | .....0                                                                 | .....0                                      | .....0                                         | .....0                                          | .....6,000                                                          | .....12,672                                 |
| 03999999. Total - Properties Occupied by the Reporting Entity.....          | ..... | .....          | .....  | .....            | .....                     | .....79,500 | .....0                    | .....7,950                                              | .....0                          | .....0                                                   | .....0                                                                 | .....0                                      | .....0                                         | .....0                                          | .....6,000                                                          | .....12,672                                 |
| 06999999. Totals.....                                                       | ..... | .....          | .....  | .....            | .....                     | .....79,500 | .....0                    | .....7,950                                              | .....0                          | .....0                                                   | .....0                                                                 | .....0                                      | .....0                                         | .....0                                          | .....6,000                                                          | .....12,672                                 |

**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**

SCHEDULE BA - PART 1

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

| 1                                                             | 2                   |   |                                                    | 3     | Location |                                                      | 6                                 | 7                | 8                        | 9                 | 10          | 11         | 12                                             | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                            | 18                | 19                                   | 20                      |
|---------------------------------------------------------------|---------------------|---|----------------------------------------------------|-------|----------|------------------------------------------------------|-----------------------------------|------------------|--------------------------|-------------------|-------------|------------|------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|--------------------------------------------|-------------------|--------------------------------------|-------------------------|
|                                                               |                     |   |                                                    |       | 4        | 5                                                    |                                   |                  |                          |                   |             |            |                                                | 13                                       | 14                                                          | 15                                                        | 16                                      | 17                                         |                   |                                      |                         |
| CUSIP Identification                                          | Name or Description |   |                                                    | Code  | City     | State                                                | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| Surplus Debentures - Unaffiliated                             |                     |   |                                                    |       |          |                                                      |                                   |                  |                          |                   |             |            |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| 30251B                                                        | AB                  | 4 | FMR LLC.....                                       | ..... | MA.....  | FMR LLC.....                                         | 1FE.....                          | 11/23/2009       | .....                    | .....             | 506,600     | 673,025    | 506,600                                        | .....                                    | .....                                                       | .....                                                     | .....                                   | .....                                      | 32,250            | .....                                | .....                   |
| 743917                                                        | AH                  | 9 | PRUDENTIAL INSURANCE COMPANY OF AMERICA (THE)      | ..... | NJ.....  | The Prudential Insurance Company of America.....     | 1FE.....                          | 11/07/2001       | .....                    | .....             | 574,500     | 655,660    | 558,466                                        | .....                                    | .....                                                       | .....                                                     | .....                                   | .....                                      | 41,500            | .....                                | .....                   |
| 814120                                                        | AC                  | 5 | SECURITY BENEFIT LIFE INSURANCE COMPANY...         | ..... | KS.....  | Security Benefit Life Insurance Company.....         | 2FE.....                          | 03/28/2006       | .....                    | .....             | 599,896     | 643,926    | 573,967                                        | .....                                    | (468)                                                       | .....                                                     | .....                                   | .....                                      | 19,929            | .....                                | .....                   |
| 878091                                                        | BC                  | 0 | TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER | ..... | NY.....  | Teachers Insurance & Annuity Association of America. | 1FE.....                          | 12/17/2009       | .....                    | .....             | 534,725     | 705,905    | 534,725                                        | .....                                    | .....                                                       | .....                                                     | .....                                   | .....                                      | 34,250            | .....                                | .....                   |
| 2399999. Total - Surplus Debentures - Unaffiliated.....       |                     |   |                                                    |       |          |                                                      |                                   |                  |                          |                   | 2,215,721   | 2,678,516  | 2,173,758                                      | 0                                        | (468)                                                       | 0                                                         | 0                                       | 0                                          | 127,929           | 0                                    | XXX                     |
| Any Other Class of Assets - Unaffiliated                      |                     |   |                                                    |       |          |                                                      |                                   |                  |                          |                   |             |            |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| 309601                                                        | AA                  | 0 | Farmer Insurance Exchange Ser 144A.....            | ..... | CHE..... | Farmers Insurance Exchange.....                      | 2FE.....                          | 08/24/1994       | .....                    | .....             | 470,825     | 629,225    | 482,828                                        | .....                                    | .....                                                       | .....                                                     | .....                                   | .....                                      | 43,125            | .....                                | .....                   |
| 4299999. Total - Any Other Class of Asset - Unaffiliated..... |                     |   |                                                    |       |          |                                                      |                                   |                  |                          |                   | 470,825     | 629,225    | 482,828                                        | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                          | 43,125            | 0                                    | XXX                     |
| 4499999. Subtotal - Unaffiliated.....                         |                     |   |                                                    |       |          |                                                      |                                   |                  |                          |                   | 2,686,546   | 3,307,741  | 2,656,586                                      | 0                                        | (468)                                                       | 0                                                         | 0                                       | 0                                          | 171,054           | 0                                    | XXX                     |
| 4699999. Totals.....                                          |                     |   |                                                    |       |          |                                                      |                                   |                  |                          |                   | 2,686,546   | 3,307,741  | 2,656,586                                      | 0                                        | (468)                                                       | 0                                                         | 0                                       | 0                                          | 171,054           | 0                                    | XXX                     |

SCHEDULE BA - PART 2

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

| 1                                                       | 2                                            | Location |         | 5                                            | 6                        | 7                 | 8                                  | 9                                            | 10                     | 11                      |
|---------------------------------------------------------|----------------------------------------------|----------|---------|----------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|-------------------------|
|                                                         |                                              | 3        | 4       |                                              |                          |                   |                                    |                                              |                        |                         |
| CUSIP Identification                                    | Name or Description                          | City     | State   | Name of Vendor or General Partner            | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| Surplus Debentures - Unaffiliated                       |                                              |          |         |                                              |                          |                   |                                    |                                              |                        |                         |
| 814120 AC 5                                             | SECURITY BENEFIT LIFE INSURANCE COMPANY..... |          | KS..... | SECURITY BENEFIT LIFE INSURANCE COMPANY..... | 03/28/2006.              |                   | .....574,435                       | .....                                        |                        |                         |
| 2399999. Total - Surplus Debentures - Unaffiliated..... |                                              |          |         |                                              |                          |                   | .....574,435                       | .....0                                       | .....0                 | XXX                     |
| 4499999. Subtotal - Unaffiliated.....                   |                                              |          |         |                                              |                          |                   | .....574,435                       | .....0                                       | .....0                 | XXX                     |
| 4699999. Totals.....                                    |                                              |          |         |                                              |                          |                   | .....574,435                       | .....0                                       | .....0                 | XXX                     |

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                       | 2                                                                                     |                                                    |                                 |                  |             | 6         | 7                              |            | Fair Value |           | 10        | 11                           | Change in Book/Adjusted Carrying Value |        |         |     | Interest |         |            |            |    | Dates                                    |                                           |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------|---------------------------------|------------------|-------------|-----------|--------------------------------|------------|------------|-----------|-----------|------------------------------|----------------------------------------|--------|---------|-----|----------|---------|------------|------------|----|------------------------------------------|-------------------------------------------|
|                                                                                                                                                                                                                         | 3                                                                                     | 4                                                  | 5                               | NAIC Designation | Actual Cost |           | 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 CHAR | Rate Used to Obtain Fair Value | Fair Value |            |           | Par Value | Book/Adjusted Carrying Value |                                        |        |         |     |          |         |            |            |    | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion |
| U.S. Government - Issuer Obligations                                                                                                                                                                                    |                                                                                       |                                                    |                                 |                  |             |           |                                |            |            |           |           |                              |                                        |        |         |     |          |         |            |            |    |                                          |                                           |
| 912828                                                                                                                                                                                                                  | WL 0                                                                                  | UNITED STATES TREASURY                             |                                 |                  | 1           | 5,018,150 | 99.493                         | 4,974,650  | 5,000,000  | 5,012,531 |           | (5,619)                      |                                        | 1.500  | 1.320   | MN  | 6.593    | 75,000  | 05/09/2017 | 05/31/2019 |    |                                          |                                           |
| 0199999                                                                                                                                                                                                                 | U.S. Government - Issuer Obligations                                                  |                                                    |                                 |                  |             | 5,018,150 | XXX                            | 4,974,650  | 5,000,000  | 5,012,531 | 0         | (5,619)                      | 0                                      | XXX    | XXX     | XXX | 6.593    | 75,000  | XXX        | XXX        |    |                                          |                                           |
| 0599999                                                                                                                                                                                                                 | Total - U.S. Government                                                               |                                                    |                                 |                  |             | 5,018,150 | XXX                            | 4,974,650  | 5,000,000  | 5,012,531 | 0         | (5,619)                      | 0                                      | XXX    | XXX     | XXX | 6.593    | 75,000  | XXX        | XXX        |    |                                          |                                           |
| All Other Governments - Issuer Obligations                                                                                                                                                                              |                                                                                       |                                                    |                                 |                  |             |           |                                |            |            |           |           |                              |                                        |        |         |     |          |         |            |            |    |                                          |                                           |
| 683078                                                                                                                                                                                                                  | FQ 7                                                                                  | ONTARIO ELECTRICITY FINANCIAL CORP                 |                                 | A                | 1FE         | 267,029   | 100.869                        | 302,606    | 300,000    | 295,593   |           | 986                          |                                        | 10.125 | 10.607  | AO  | 6.491    | 23,546  | 06/30/1992 | 10/15/2021 |    |                                          |                                           |
| 0699999                                                                                                                                                                                                                 | All Other Governments - Issuer Obligations                                            |                                                    |                                 |                  |             | 267,029   | XXX                            | 302,606    | 300,000    | 295,593   | 0         | 986                          | 0                                      | XXX    | XXX     | XXX | 6.491    | 23,546  | XXX        | XXX        |    |                                          |                                           |
| 1099999                                                                                                                                                                                                                 | Total - All Other Governments                                                         |                                                    |                                 |                  |             | 267,029   | XXX                            | 302,606    | 300,000    | 295,593   | 0         | 986                          | 0                                      | XXX    | XXX     | XXX | 6.491    | 23,546  | XXX        | XXX        |    |                                          |                                           |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                           |                                                                                       |                                                    |                                 |                  |             |           |                                |            |            |           |           |                              |                                        |        |         |     |          |         |            |            |    |                                          |                                           |
| 087347                                                                                                                                                                                                                  | 2G 4                                                                                  | BETHLEHEM PA                                       |                                 |                  | 2           | 501,000   | 107.759                        | 538,795    | 500,000    | 500,829   |           | (63)                         |                                        | 5.146  | 5.117   | MN  | 4.288    | 25,730  | 11/07/2014 | 11/01/2034 |    |                                          |                                           |
| 088281                                                                                                                                                                                                                  | CV 0                                                                                  | BEXAR CNTY TEX                                     |                                 |                  | 1,2         | 503,885   | 105.285                        | 526,425    | 500,000    | 501,886   |           | (1,202)                      |                                        | 5.755  | 5.481   | JD  | 1.279    | 28,775  | 11/19/2010 | 06/15/2040 |    |                                          |                                           |
| 206423                                                                                                                                                                                                                  | DP 7                                                                                  | CONCORD N H SCH DIST                               |                                 |                  | 1,2         | 486,425   | 106.838                        | 534,190    | 500,000    | 489,439   |           | 265                          |                                        | 6.000  | 6.174   | AO  | 6.333    | 30,000  | 12/16/2010 | 10/15/2040 |    |                                          |                                           |
| 300281                                                                                                                                                                                                                  | KF 8                                                                                  | EVERGREEN PARK ILL                                 |                                 |                  | 2           | 548,570   | 115.903                        | 579,515    | 500,000    | 544,389   |           | (4,181)                      |                                        | 5.900  | 4.551   | JD  | 2.458    | 29,500  | 01/25/2017 | 12/01/2049 |    |                                          |                                           |
| 442331                                                                                                                                                                                                                  | ST 2                                                                                  | HOUSTON TEX                                        |                                 |                  | 1,2         | 528,750   | 107.627                        | 538,135    | 500,000    | 513,779   |           | (5,883)                      |                                        | 6.319  | 4.959   | MS  | 10,532   | 31,595  | 11/30/2010 | 03/01/2030 |    |                                          |                                           |
| 483854                                                                                                                                                                                                                  | GN 9                                                                                  | KANE COOK & DU PAGE CNTYS ILL CMNTY COLLEGE DIST N |                                 |                  | 2           | 507,500   | 108.403                        | 542,015    | 500,000    | 504,375   |           | (1,312)                      |                                        | 6.000  | 5.674   | JD  | 1.333    | 30,000  | 11/19/2010 | 12/15/2035 |    |                                          |                                           |
| 873465                                                                                                                                                                                                                  | YF 9                                                                                  | TACOMA WASH                                        |                                 |                  | 1,2         | 483,140   | 108.114                        | 540,570    | 500,000    | 486,829   |           | 288                          |                                        | 6.000  | 6.217   | JD  | 2.500    | 30,000  | 12/17/2010 | 12/01/2040 |    |                                          |                                           |
| 1899999                                                                                                                                                                                                                 | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations |                                                    |                                 |                  |             | 3,559,270 | XXX                            | 3,799,645  | 3,500,000  | 3,541,525 | 0         | (12,089)                     | 0                                      | XXX    | XXX     | XXX | 28,724   | 205,600 | XXX        | XXX        |    |                                          |                                           |
| 2499999                                                                                                                                                                                                                 | Total - U.S. Political Subdivisions of States, Territories & Possessions              |                                                    |                                 |                  |             | 3,559,270 | XXX                            | 3,799,645  | 3,500,000  | 3,541,525 | 0         | (12,089)                     | 0                                      | XXX    | XXX     | XXX | 28,724   | 205,600 | XXX        | XXX        |    |                                          |                                           |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations                          |                                                                                       |                                                    |                                 |                  |             |           |                                |            |            |           |           |                              |                                        |        |         |     |          |         |            |            |    |                                          |                                           |
| 007110                                                                                                                                                                                                                  | AD 1                                                                                  | ADMINISTRATORS OF THE TULANE EDL FD LA REV         |                                 |                  | 2           | 495,250   | 104.907                        | 524,535    | 500,000    | 495,730   |           | 89                           |                                        | 5.250  | 5.307   | FA  | 9.917    | 26,250  | 03/18/2014 | 02/15/2048 |    |                                          |                                           |
| 02765U                                                                                                                                                                                                                  | DV 3                                                                                  | AMERICAN MUN PWR OHIO INC REV                      |                                 |                  | 1           | 649,735   | 151.933                        | 759,665    | 500,000    | 628,073   |           | (1,318)                      |                                        | 7.499  | 5.743   | FA  | 14,165   | 37,495  | 10/06/2011 | 02/15/2050 |    |                                          |                                           |
| 180848                                                                                                                                                                                                                  | HY 2                                                                                  | CLARK CNTY NEV                                     |                                 |                  | 2           | 506,250   | 109.984                        | 549,920    | 500,000    | 502,803   |           | (1,008)                      |                                        | 6.400  | 6.155   | JJ  | 16,000   | 32,000  | 11/18/2010 | 07/01/2026 |    |                                          |                                           |
| 196632                                                                                                                                                                                                                  | LE 1                                                                                  | COLORADO SPRINGS COLO UTILS REV                    |                                 |                  | 1,2         | 471,250   | 108.398                        | 541,990    | 500,000    | 475,666   |           | 271                          |                                        | 5.738  | 6.082   | MN  | 3.666    | 28,690  | 04/11/2011 | 11/15/2050 |    |                                          |                                           |
| 392684                                                                                                                                                                                                                  | DU 7                                                                                  | GREEN BAY WIS REDEV AUTH LEASE REV                 |                                 |                  | 2           | 517,585   | 111.027                        | 555,135    | 500,000    | 513,430   |           | (2,068)                      |                                        | 5.900  | 5.322   | JD  | 2.458    | 29,500  | 04/01/2014 | 06/01/2037 |    |                                          |                                           |
| 42219U                                                                                                                                                                                                                  | BQ 4                                                                                  | HEALTH CARE AUTH FOR BAPTIST HEALTH ALA            |                                 |                  | 1           | 481,250   | 114.974                        | 574,870    | 500,000    | 483,234   |           | 315                          |                                        | 5.500  | 5.751   | MN  | 3,514    | 27,500  | 05/22/2014 | 11/15/2043 |    |                                          |                                           |
| 57587A                                                                                                                                                                                                                  | EL 8                                                                                  | MASSACHUSETTS ST HSG FIN AGY HSG REV               |                                 |                  | 2           | 92,250    | 101.951                        | 91,756     | 90,000     | 91,810    |           | (258)                        |                                        | 5.000  | 4.608   | JD  | 375      | 6,667   | 06/30/2013 | 12/01/2045 |    |                                          |                                           |
| 59333N                                                                                                                                                                                                                  | SW 4                                                                                  | MIAMI-DADE CNTY FLA SPL OBLIG                      |                                 |                  | 1           | 654,050   | 136.873                        | 684,365    | 500,000    | 643,170   |           | (3,270)                      |                                        | 7.500  | 5.294   | AO  | 9,375    | 37,500  | 10/19/2015 | 04/01/2040 |    |                                          |                                           |
| 626207                                                                                                                                                                                                                  | YM 0                                                                                  | MUNICIPAL ELEC AUTH GA                             |                                 |                  | 1           | 544,315   | 125.960                        | 629,800    | 500,000    | 539,062   |           | (175)                        |                                        | 6.655  | 6.127   | AO  | 8,319    | 33,275  | 10/05/2011 | 04/01/2057 |    |                                          |                                           |
| 646108                                                                                                                                                                                                                  | PN 4                                                                                  | NEW JERSEY ST HSG & MTG FIN AGY MULT-FAMILY REV    |                                 |                  | 2           | 505,480   | 105.599                        | 527,995    | 500,000    | 504,450   |           | (607)                        |                                        | 5.250  | 5.072   | MN  | 4,375    | 26,250  | 06/24/2014 | 11/01/2046 |    |                                          |                                           |
| 646136                                                                                                                                                                                                                  | XR 7                                                                                  | NEW JERSEY ST TRANSN TR FD AUTH                    |                                 |                  | 1           | 547,870   | 132.511                        | 662,555    | 500,000    | 544,026   |           | (877)                        |                                        | 6.561  | 5.858   | JD  | 1,458    | 32,805  | 05/28/2015 | 12/15/2040 |    |                                          |                                           |
| 681663                                                                                                                                                                                                                  | CK 4                                                                                  | OMAHA CONVENTION HOTEL CORP NEB REV                |                                 |                  | 1,2         | 570,350   | 109.145                        | 545,725    | 500,000    | 542,737   |           | (15,478)                     |                                        | 7.125  | 3.629   | FA  | 14,844   | 35,625  | 01/20/2012 | 08/01/2040 |    |                                          |                                           |
| 744434                                                                                                                                                                                                                  | CW 9                                                                                  | PUBLIC PWR GENERATION AGY NEB REV                  |                                 |                  | 1           | 603,280   | 127.919                        | 639,595    | 500,000    | 594,553   |           | (1,942)                      |                                        | 7.242  | 5.749   | JJ  | 18,105   | 36,210  | 05/21/2015 | 01/01/2041 |    |                                          |                                           |
| 74443S                                                                                                                                                                                                                  | AR 9                                                                                  | PUBLIC FIN AUTH WIS PKG REV                        |                                 |                  | 2           | 498,125   | 101.504                        | 507,520    | 500,000    | 498,323   |           | 64                           |                                        | 5.000  | 5.023   | MN  | 4,167    | 25,000  | 11/18/2014 | 11/01/2044 |    |                                          |                                           |
| 793323                                                                                                                                                                                                                  | LW 4                                                                                  | ST PETERSBURG FLA PUB UTIL REV                     |                                 |                  | 1,2         | 503,510   | 110.941                        | 554,705    | 500,000    | 502,161   |           | (636)                        |                                        | 6.600  | 6.426   | AO  | 8,250    | 33,000  | 12/08/2010 | 10/01/2040 |    |                                          |                                           |
| 880591                                                                                                                                                                                                                  | CK 6                                                                                  | TENNESSEE VALLEY AUTHORITY                         |                                 |                  | 1           | 1,057,500 | 140.843                        | 1,408,430  | 1,000,000  | 1,040,175 |           | (1,140)                      |                                        | 5.980  | 5.625   | AO  | 14,950   | 59,800  | 06/15/2009 | 04/01/2036 |    |                                          |                                           |
| 914115                                                                                                                                                                                                                  | ZP 8                                                                                  | UNIVERSITY CENT ARK REV                            |                                 |                  | 2           | 497,500   | 105.037                        | 525,185    | 500,000    | 497,829   |           | 82                           |                                        | 5.700  | 5.733   | MS  | 9,500    | 28,500  | 01/22/2014 | 09/01/2043 |    |                                          |                                           |
| 927688                                                                                                                                                                                                                  | FZ 9                                                                                  | VIRGIN ISLANDS WTR & PWR AUTH ELEC SYS REV         |                                 |                  | 1           | 576,330   | 106.095                        | 530,475    | 500,000    | 557,798   |           | (1,869)                      |                                        | 6.850  | 5.790   | JJ  | 17,125   | 34,250  | 10/24/2011 | 07/01/2035 |    |                                          |                                           |
| 2599999                                                                                                                                                                                                                 | U.S. Special Revenue & Assessment Obligations - Issuer Obligations                    |                                                    |                                 |                  |             | 9,771,880 | XXX                            | 10,814,221 | 9,090,000  | 9,655,030 | 0         | (29,825)                     | 0                                      | XXX    | XXX     | XXX | 160,562  | 570,317 | XXX        | XXX        |    |                                          |                                           |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities      |                                                                                       |                                                    |                                 |                  |             |           |                                |            |            |           |           |                              |                                        |        |         |     |          |         |            |            |    |                                          |                                           |
| 31340Y                                                                                                                                                                                                                  | LT 4                                                                                  | FHR 36 D - CMO/RMBS                                |                                 |                  | 4           | 7         | 99.942                         | 6          | 6          | 6         |           |                              |                                        | 10.050 | 250.000 | MON | 0        | 1       | 04/29/1991 | 04/15/2020 |    |                                          |                                           |
| 2699999                                                                                                                                                                                                                 | U.S. Special Revenue - Residential Mortgage-Backed Securities                         |                                                    |                                 |                  |             | 7         | XXX                            | 6          | 6          | 0         | 0         | 0                            | 0                                      | XXX    | XXX     | XXX | 0        | 1       | XXX        | XXX        |    |                                          |                                           |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities |                                                                                       |                                                    |                                 |                  |             |           |                                |            |            |           |           |                              |                                        |        |         |     |          |         |            |            |    |                                          |                                           |
| 651779                                                                                                                                                                                                                  | BZ 2                                                                                  | NEWPORT BEACH CALIF CTFS PARTN                     |                                 |                  | 1           | 632,500   | 139.190                        | 695,950    | 500,000    | 621,988   |           | (2,770)                      |                                        | 7.168  | 5.299   | JJ  | 17,920   | 35,840  | 07/20/2015 | 07/01/2040 |    |                                          |                                           |

SCHEDULE D - PART 1

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

| 1                                                              | 2                                                                       |                  |                                                  | Codes                                |            | 6       | 7            | Fair Value                                        |            | 10         | 11                              | Change in Book/Adjusted Carrying Value |         |          |    | Interest |       |     |        |         | Dates      |             |     |
|----------------------------------------------------------------|-------------------------------------------------------------------------|------------------|--------------------------------------------------|--------------------------------------|------------|---------|--------------|---------------------------------------------------|------------|------------|---------------------------------|----------------------------------------|---------|----------|----|----------|-------|-----|--------|---------|------------|-------------|-----|
|                                                                |                                                                         |                  |                                                  | 3                                    | 4          |         |              | 5                                                 | 8          |            |                                 | 9                                      | 12      | 13       | 14 | 15       | 16    | 17  | 18     | 19      | 20         | 21          | 22  |
|                                                                | F<br>o<br>r<br>e<br>i<br>g<br>n                                         | B<br>o<br>n<br>d | NAIC<br>Design-<br>ation                         | Rate Used<br>to Obtain<br>Fair Value | Fair Value |         |              | Unrealized<br>Valuation<br>Increase<br>(Decrease) |            |            |                                 |                                        |         |          |    |          |       |     |        |         |            |             |     |
| CUSIP Identification                                           | Description                                                             |                  |                                                  |                                      |            | Code    | Bond<br>CHAR | Actual Cost                                       | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value |                                        |         |          |    |          |       |     |        |         |            |             |     |
| 2899999                                                        | U.S. Special Revenue - Other Loan-Backed and Structured Securities..... |                  |                                                  |                                      |            |         |              | 632,500                                           | XXX        | 695,950    | 500,000                         | 621,988                                | 0       | (2,770)  | 0  | 0        | XXX   | XXX | XXX    | 17,920  | 35,840     | XXX         | XXX |
| 3199999                                                        | Total - U.S. Special Revenue & Special Assessment Obligations.....      |                  |                                                  |                                      |            |         |              | 10,404,387                                        | XXX        | 11,510,177 | 9,590,006                       | 10,277,018                             | 0       | (32,595) | 0  | 0        | XXX   | XXX | XXX    | 178,482 | 606,158    | XXX         | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |                                                                         |                  |                                                  |                                      |            |         |              |                                                   |            |            |                                 |                                        |         |          |    |          |       |     |        |         |            |             |     |
| 001055                                                         | AD                                                                      | 4                | AFLAC INC.....                                   | 1                                    | 1FE        | 509,750 | 139.744      | 698,720                                           | 500,000    | 507,359    |                                 |                                        | (123)   |          |    | 6.900    | 6.770 | JD  | 1,342  | 34,500  | 01/13/2010 | 12/17/2039. |     |
| 00287Y                                                         | AS                                                                      | 8                | ABBVIE INC.....                                  | 2                                    | 2FE        | 556,840 | 111.428      | 557,140                                           | 500,000    | 556,613    |                                 |                                        | (227)   |          |    | 4.700    | 4.008 | MN  | 3,068  | 11,750  | 10/16/2017 | 05/14/2045. |     |
| 00817Y                                                         | AG                                                                      | 3                | AETNA INC.....                                   | 1                                    | 1FE        | 484,455 | 137.054      | 685,270                                           | 500,000    | 489,177    |                                 |                                        | 270     |          |    | 6.750    | 6.952 | JD  | 1,500  | 33,750  | 07/21/2008 | 12/15/2037. |     |
| 012873                                                         | AK                                                                      | 1                | ENCANA CORP.....                                 | 2                                    | 2FE        | 544,830 | 128.809      | 644,045                                           | 500,000    | 528,669    |                                 |                                        | (1,162) |          |    | 7.375    | 6.731 | MN  | 6,146  | 36,875  | 07/14/2009 | 11/01/2031. |     |
| 013716                                                         | AU                                                                      | 9                | RIO TINTO ALCAN INC.....                         | C                                    | 1          | 1FE     | 569,115      | 127.349                                           | 636,745    | 500,000    | 563,929                         |                                        | (2,572) |          |    | 6.125    | 4.956 | JD  | 1,361  | 30,625  | 04/27/2016 | 12/15/2033. |     |
| 020002                                                         | AU                                                                      | 5                | ALLSTATE CORP.....                               | 2                                    | 2FE        | 507,625 | 122.875      | 614,375                                           | 500,000    | 505,860    |                                 |                                        | (302)   |          |    | 6.500    | 6.390 | MN  | 4,153  | 32,500  | 05/15/2007 | 05/15/2067. |     |
| 030955                                                         | AJ                                                                      | 7                | AMERITECH CAPITAL FUNDING CORPORATION.....       | 2                                    | 2FE        | 530,575 | 118.176      | 590,880                                           | 500,000    | 517,238    |                                 |                                        | (1,175) |          |    | 6.875    | 6.396 | AO  | 7,257  | 34,375  | 11/10/2009 | 10/15/2027. |     |
| 031162                                                         | AY                                                                      | 6                | AMGEN INC.....                                   | 2                                    | 2FE        | 543,270 | 135.931      | 679,655                                           | 500,000    | 531,258    |                                 |                                        | (698)   |          |    | 6.900    | 6.349 | JD  | 2,875  | 34,500  | 05/27/2009 | 06/01/2038. |     |
| 035229                                                         | DC                                                                      | 4                | ANHEUSER-BUSCH CO.....                           | C                                    | 1          | 1FE     | 466,050      | 131.031                                           | 655,155    | 500,000    | 476,386                         |                                        | 618     |          |    | 6.450    | 6.892 | MS  | 10,750 | 32,250  | 09/10/2008 | 09/01/2037. |     |
| 037389                                                         | AU                                                                      | 7                | AON CORP.....                                    | C                                    | 1          | 2FE     | 648,400      | 131.607                                           | 658,035    | 500,000    | 642,712                         |                                        | (3,634) |          |    | 6.250    | 4.275 | MS  | 7,899  | 31,250  | 09/08/2016 | 09/30/2040. |     |
| 03746A                                                         | AA                                                                      | 8                | APACHE FINANCE CANADA CORPORATION.....           | 2                                    | 2FE        | 629,925 | 131.256      | 656,280                                           | 500,000    | 580,529    |                                 |                                        | (4,536) |          |    | 7.750    | 5.857 | JD  | 1,722  | 38,750  | 06/22/2010 | 12/15/2029. |     |
| 038222                                                         | AG                                                                      | 0                | APPLIED MATERIALS INC.....                       | 1                                    | 1FE        | 617,105 | 130.900      | 654,500                                           | 500,000    | 596,630    |                                 |                                        | (2,277) |          |    | 5.850    | 4.507 | JD  | 1,300  | 29,250  | 06/22/2012 | 06/15/2041. |     |
| 039483                                                         | AS                                                                      | 1                | ARCHER-DANIELS-MIDLAND COMPANY.....              | 1                                    | 1FE        | 500,000 | 128.478      | 642,390                                           | 500,000    | 500,000    |                                 |                                        |         |          |    | 7.000    | 6.999 | FA  | 14,583 | 35,000  | 09/24/2008 | 02/01/2031. |     |
| 06849R                                                         | AC                                                                      | 6                | BARRICK NORTH AMERICA FINANCE LLC.....           | 2                                    | 2FE        | 594,375 | 138.085      | 690,425                                           | 500,000    | 569,415    |                                 |                                        | (1,539) |          |    | 7.500    | 6.291 | MS  | 11,042 | 37,500  | 11/03/2009 | 09/15/2038. |     |
| 07284R                                                         | AA                                                                      | 0                | BAYLOR COLLEGE OF MEDICINE.....                  | 1                                    | 1FE        | 459,270 | 116.483      | 582,415                                           | 500,000    | 463,876    |                                 |                                        | 516     |          |    | 5.259    | 5.776 | MN  | 3,360  | 26,295  | 08/26/2013 | 11/15/2046. |     |
| 078167                                                         | BA                                                                      | 0                | VERIZON PENNSYLVANIA LLC.....                    | 2                                    | 2FE        | 644,025 | 139.911      | 699,555                                           | 500,000    | 582,820    |                                 |                                        | (3,524) |          |    | 8.750    | 6.859 | FA  | 16,528 | 43,750  | 03/21/2007 | 08/15/2031. |     |
| 079860                                                         | AD                                                                      | 4                | BELLSOUTH CORPORATION.....                       | 1                                    | 2FE        | 551,875 | 121.665      | 608,325                                           | 500,000    | 533,303    |                                 |                                        | (1,444) |          |    | 6.875    | 6.151 | AO  | 7,257  | 34,375  | 09/08/2009 | 10/15/2031. |     |
| 081331                                                         | AF                                                                      | 7                | BELVOIR LAND LLC.....                            | 1                                    | 1FE        | 443,250 | 103.503      | 517,515                                           | 500,000    | 452,381    |                                 |                                        | 568     |          |    | 5.400    | 6.095 | JD  | 1,200  | 27,000  | 06/24/2011 | 12/15/2047. |     |
| 084664                                                         | BL                                                                      | 4                | BERKSHIRE HATHAWAY FINANCE CORP.....             | 1                                    | 1FE        | 502,815 | 131.768      | 658,840                                           | 500,000    | 502,136    |                                 |                                        | (33)    |          |    | 5.750    | 5.716 | JJ  | 13,257 | 28,750  | 02/17/2010 | 01/15/2040. |     |
| 09062X                                                         | AD                                                                      | 5                | BIOGEN INC.....                                  | 2                                    | 2FE        | 588,760 | 118.604      | 593,020                                           | 500,000    | 588,640    |                                 |                                        | (120)   |          |    | 5.200    | 4.111 | MS  | 7,656  |         | 12/04/2017 | 09/15/2045. |     |
| 097023                                                         | AD                                                                      | 7                | BOEING COMPANY (THE).....                        | 1                                    | 1FE        | 572,500 | 121.404      | 607,020                                           | 500,000    | 514,052    |                                 |                                        | (3,167) |          |    | 8.750    | 7.843 | FA  | 16,528 | 43,750  | 09/20/2001 | 08/15/2021. |     |
| 12189T                                                         | AX                                                                      | 2                | BURLINGTON NORTHERN SANTA FE CORP.....           | 1                                    | 1FE        | 533,810 | 132.603      | 663,015                                           | 500,000    | 524,517    |                                 |                                        | (680)   |          |    | 6.200    | 5.767 | FA  | 11,711 | 31,000  | 04/20/2010 | 08/15/2036. |     |
| 122014                                                         | AE                                                                      | 3                | BURLINGTON RESOURCES INC.....                    | 1                                    | 1FE        | 621,775 | 121.892      | 609,460                                           | 500,000    | 521,223    |                                 |                                        | (4,626) |          |    | 9.125    | 7.796 | AO  | 11,406 | 45,625  | 02/01/1999 | 10/01/2021. |     |
| 125509                                                         | AG                                                                      | 4                | CIGNA CORPORATION.....                           | 2                                    | 2FE        | 529,035 | 123.088      | 615,440                                           | 500,000    | 505,392    |                                 |                                        | (810)   |          |    | 8.300    | 8.035 | JJ  | 19,136 | 41,500  | 03/04/1994 | 01/15/2023. |     |
| 126117                                                         | AE                                                                      | 0                | CNA FINANCIAL CORPORATION.....                   | 2                                    | 2FE        | 497,500 | 119.262      | 596,310                                           | 500,000    | 499,592    |                                 |                                        | 116     |          |    | 7.250    | 7.267 | MN  | 4,632  | 36,250  | 01/19/1994 | 11/15/2023. |     |
| 136375                                                         | BE                                                                      | 1                | CANADIAN NATIONAL RAILWAY COMPANY.....           | 1                                    | 1FE        | 536,800 | 140.842      | 704,210                                           | 500,000    | 525,233    |                                 |                                        | (1,360) |          |    | 6.712    | 6.248 | JJ  | 15,475 | 33,560  | 06/23/2009 | 07/15/2036. |     |
| 165087                                                         | AL                                                                      | 1                | VERIZON VIRGINIA LLC.....                        | 2                                    | 2FE        | 625,830 | 136.267      | 681,335                                           | 500,000    | 561,339    |                                 |                                        | (3,244) |          |    | 8.375    | 6.839 | AO  | 10,469 | 41,875  | 10/27/2004 | 10/01/2029. |     |
| 172062                                                         | AF                                                                      | 8                | CINCINNATI FINANCIAL CORPORATION.....            | 1                                    | 1FE        | 585,525 | 129.078      | 645,390                                           | 500,000    | 556,852    |                                 |                                        | (3,952) |          |    | 6.920    | 5.469 | MN  | 4,421  | 34,600  | 05/02/2012 | 05/15/2028. |     |
| 17275R                                                         | AD                                                                      | 4                | CISCO SYSTEMS INC.....                           | 1                                    | 1FE        | 493,050 | 136.617      | 683,085                                           | 500,000    | 495,000    |                                 |                                        | 156     |          |    | 5.900    | 5.984 | FA  | 11,144 | 29,500  | 04/28/2009 | 02/15/2039. |     |
| 172967                                                         | EP                                                                      | 2                | CITIGROUP INC.....                               | 2                                    | 2FE        | 614,750 | 136.657      | 683,285                                           | 500,000    | 596,223    |                                 |                                        | (2,578) |          |    | 6.875    | 5.309 | MS  | 11,076 | 34,375  | 08/02/2013 | 03/05/2038. |     |
| 20030N                                                         | AX                                                                      | 9                | COMCAST CORP.....                                | 1                                    | 1FE        | 598,185 | 134.943      | 674,715                                           | 500,000    | 582,145    |                                 |                                        | (2,225) |          |    | 6.400    | 5.094 | MN  | 4,089  | 32,000  | 06/25/2013 | 05/15/2038. |     |
| 20825U                                                         | AC                                                                      | 8                | CONOCO GLOBAL FUNDING.....                       | 1                                    | 1FE        | 481,095 | 137.855      | 689,275                                           | 500,000    | 488,351    |                                 |                                        | 553     |          |    | 7.250    | 7.524 | AO  | 7,653  | 36,250  | 11/05/2008 | 10/15/2031. |     |
| 209111                                                         | ES                                                                      | 8                | CONSOLIDATED EDISON COMPANY OF NEW YORK INC..... | 1                                    | 1FE        | 560,600 | 136.045      | 680,225                                           | 500,000    | 544,805    |                                 |                                        | (1,201) |          |    | 6.300    | 5.545 | FA  | 11,900 | 31,500  | 06/14/2010 | 08/15/2037. |     |
| 219350                                                         | AR                                                                      | 6                | CORNING INC.....                                 | 2                                    | 2FE        | 600,153 | 124.601      | 623,005                                           | 500,000    | 573,864    |                                 |                                        | (6,634) |          |    | 7.250    | 5.110 | FA  | 13,694 | 36,250  | 03/14/2012 | 08/15/2036. |     |
| 25271C                                                         | AL                                                                      | 6                | DIAMOND OFFSHORE DRILLING INC.....               | 1                                    | 4FE        | 296,040 | 81.000       | 243,000                                           | 300,000    | 296,457    |                                 |                                        | 110     |          |    | 5.700    | 5.796 | AO  | 3,610  | 17,100  | 02/03/2015 | 10/15/2039. |     |
| 254010                                                         | AE                                                                      | 1                | DIGNITY HEALTH.....                              | 1                                    | 1FE        | 524,400 | 106.743      | 533,715                                           | 500,000    | 523,235    |                                 |                                        | (87)    |          |    | 5.267    | 5.009 | MN  | 4,389  | 26,335  | 10/15/2014 | 11/01/2064. |     |
| 260543                                                         | BJ                                                                      | 1                | DOW CHEMICAL COMPANY (THE).....                  | 2                                    | 2FE        | 520,500 | 133.319      | 666,595                                           | 500,000    | 511,825    |                                 |                                        | (553)   |          |    | 7.375    | 7.077 | MN  | 6,146  | 36,875  | 07/25/2008 | 11/01/2029. |     |
| 26442C                                                         | AE                                                                      | 4                | DUKE ENERGY CAROLINAS LLC.....                   | 1                                    | 1FE        | 525,285 | 135.421      | 677,105                                           | 500,000    | 518,684    |                                 |                                        | (428)   |          |    | 6.050    | 5.736 | AO  | 6,386  | 30,250  | 02/17/2010 | 04/15/2038. |     |
| 277432                                                         | AB                                                                      | 6                | EASTMAN CHEMICAL COMPANY.....                    | 2                                    | 2FE        | 500,000 | 120.855      | 604,275                                           | 500,000    | 500,000    |                                 |                                        |         |          |    | 7.250    | 7.249 | JJ  | 16,715 | 36,250  | 02/11/1999 | 01/15/2024. |     |
| 29736R                                                         | AC                                                                      | 4                | ESTEE LAUDER CO INC.....                         | 1                                    | 1FE        | 506,250 | 131.755      | 658,775                                           | 500,000    | 504,521    |                                 |                                        | (81)    |          |    | 6.000    | 5.921 | MN  | 3,833  | 30,000  | 09/15/2009 | 05/15/2037. |     |

SCHEDULE D - PART 1

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

E10.2

| 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                                                       | B     | NAIC        |     |              | Rate Used  | Fair Value   | Par Value    | Book/Adjusted  | Unrealized                             | Current Year's   | Current Year's | Total Foreign | Rate of    | Effective  | When    | Admitted     | Amount Rec. | Acquired    | Stated      |
| CUSIP Identification |    |   | Code                                                    | on    | Designation |     | Actual Cost  | to Obtain  |              |              | Carrying Value | Valuation                              | (Amortization) / | Other-Than-    | Exchange      |            | Rate of    | Paid    | Amount Due & | During Year |             | Contractual |
|                      |    |   |                                                         |       |             |     |              | Fair Value | Fair Value   |              |                | (Decrease)                             | Accretion        | Temporary      | Change in     |            |            |         | Accrued      |             |             | Maturity    |
|                      |    |   |                                                         |       |             |     |              |            |              |              |                |                                        |                  | Impairment     | B./A.C.V.     |            |            |         |              |             |             | Date        |
| 30161M               | AG | 8 | EXELON GENERATION CO LLC.....                           | ..... | .....1      | 2FE | .....520,815 | ...116.899 | .....584,495 | .....500,000 | .....515,520   | .....                                  | .....(285)       | .....          | .....         | .....6.250 | .....5.993 | AO..... | .....7,813   | .....31,250 | 10/16/2009. | 10/01/2039. |
| 316773               | CH | 1 | FIFTH THIRD BANCORP.....                                | ..... | .....2      | 2FE | .....514,075 | ...152.601 | .....763,005 | .....500,000 | .....509,860   | .....                                  | .....(102)       | .....          | .....         | .....8.250 | .....8.051 | MS..... | .....13,750  | .....41,250 | 04/02/2008. | 03/01/2038. |
| 341081               | FC | 6 | FLORIDA POWER & LIGHT CO.....                           | ..... | .....1      | 1FE | .....500,890 | ...132.677 | .....663,385 | .....500,000 | .....500,712   | .....                                  | .....28          | .....          | .....         | .....5.690 | .....5.679 | MS..... | .....9,483   | .....28,450 | 02/17/2010. | 03/01/2040. |
| 36962G               | 4B | 7 | GENERAL ELECTRIC CAPITAL CORPORATION.....               | ..... | .....1      | FE  | .....664,350 | ...143.996 | .....719,980 | .....500,000 | .....633,540   | .....                                  | .....(3,593)     | .....          | .....         | .....6.875 | .....4.837 | JJ..... | .....16,328  | .....34,375 | 08/17/2012. | 01/10/2039. |
| 375558               | BA | 0 | GILEAD SCIENCES INC.....                                | ..... | .....1,2    | 1FE | .....539,885 | ...111.043 | .....555,215 | .....500,000 | .....539,697   | .....                                  | .....(188)       | .....          | .....         | .....4.500 | .....4.012 | FA..... | .....9,375   | .....       | 09/28/2017. | 02/01/2045. |
| 38141E               | N4 | 7 | GOLDMAN SACHS GROUP INC.....                            | ..... | .....1      | FE  | .....535,765 | ...112.271 | .....561,355 | .....500,000 | .....529,782   | .....                                  | .....(766)       | .....          | .....         | .....5.500 | .....5.042 | MON...  | .....1,222   | .....27,500 | 03/11/2013. | 03/15/2039. |
| 39121J               | AE | 0 | GREAT RIVER ENERGY.....                                 | ..... | .....1      | 1FE | .....440,680 | ...118.028 | .....590,140 | .....500,000 | .....446,182   | .....                                  | .....(10,092)    | .....          | .....         | .....6.254 | .....8.306 | JJ..... | .....15,635  | .....31,270 | 04/17/2009. | 07/01/2038. |
| 406216               | AH | 4 | HALLIBURTON COMPANY.....                                | ..... | .....2      | FE  | .....591,250 | ...117.527 | .....587,635 | .....500,000 | .....515,364   | .....                                  | .....(4,142)     | .....          | .....         | .....8.750 | .....7.625 | FA..... | .....16,528  | .....43,750 | 10/16/2001. | 02/15/2021. |
| 41652P               | AB | 5 | HARTFORD HEALTHCARE CORP.....                           | ..... | .....1      | 1FE | .....550,470 | ...123.197 | .....615,985 | .....500,000 | .....547,728   | .....                                  | .....(813)       | .....          | .....         | .....5.746 | .....5.083 | AO..... | .....7,183   | .....28,730 | 12/03/2015. | 04/01/2044. |
| 42307T               | AG | 3 | KRAFT HEINZ FOODS CO.....                               | ..... | .....1      | 2FE | .....490,000 | ...126.625 | .....633,125 | .....500,000 | .....494,268   | .....                                  | .....303         | .....          | .....         | .....6.750 | .....6.876 | MS..... | .....9,938   | .....33,750 | 04/13/2006. | 03/15/2032. |
| 428236               | BR | 3 | HP INC.....                                             | ..... | .....1      | 2FE | .....491,743 | ...106.854 | .....534,270 | .....500,000 | .....492,942   | .....                                  | .....186         | .....          | .....         | .....6.000 | .....6.114 | MS..... | .....8,833   | .....30,000 | 07/10/2013. | 09/15/2041. |
| 431116               | AC | 6 | HIGHMARK INC.....                                       | ..... | .....1      | 2FE | .....528,220 | ...114.704 | .....573,520 | .....500,000 | .....523,160   | .....                                  | .....(422)       | .....          | .....         | .....6.125 | .....5.762 | MN..... | .....3,913   | .....30,625 | 03/15/2012. | 05/15/2041. |
| 437076               | AS | 1 | HOME DEPOT INC.....                                     | ..... | .....1      | 1FE | .....444,375 | ...135.226 | .....676,130 | .....500,000 | .....463,894   | .....                                  | .....963         | .....          | .....         | .....5.875 | .....6.545 | JD..... | .....1,224   | .....29,375 | 07/12/2007. | 12/16/2036. |
| 456866               | AG | 7 | INGERSOLL-RAND COMPANY.....                             | ..... | .....C      | 2FE | .....604,680 | ...118.949 | .....594,745 | .....500,000 | .....520,499   | .....                                  | .....(4,672)     | .....          | .....         | .....9.000 | .....7.681 | FA..... | .....17,000  | .....       | 10/18/2001. | 08/15/2021. |
| 459200               | AG | 6 | INTERNATIONAL BUSINESS MACHINES CORPORATION.....        | ..... | .....1      | FE  | .....502,775 | ...111.150 | .....555,750 | .....500,000 | .....500,287   | .....                                  | .....(45)        | .....          | .....         | .....8.375 | .....8.341 | MN..... | .....6,979   | .....41,875 | 08/09/1994. | 11/01/2019. |
| 46625H               | HF | 0 | JPMORGAN CHASE & CO.....                                | ..... | .....1      | FE  | .....612,699 | ...137.496 | .....687,480 | .....500,000 | .....590,602   | .....                                  | .....(2,495)     | .....          | .....         | .....6.400 | .....4.975 | MN..... | .....4,089   | .....32,000 | 06/20/2012. | 05/15/2038. |
| 500255               | AN | 4 | KOHL'S CORPORATION.....                                 | ..... | .....1      | 2FE | .....460,825 | ...102.498 | .....512,490 | .....500,000 | .....477,139   | .....                                  | .....896         | .....          | .....         | .....6.000 | .....6.480 | JJ..... | .....13,833  | .....30,000 | 05/02/2006. | 01/15/2033. |
| 500472               | AC | 9 | KONINKLIJKE PHILIPS ELECTRONICS NV.....                 | ..... | .....C      | 2FE | .....626,875 | ...138.251 | .....691,255 | .....500,000 | .....586,836   | .....                                  | .....(2,276)     | .....          | .....         | .....6.875 | .....5.446 | MS..... | .....10,503  | .....34,375 | 03/28/2012. | 03/11/2038. |
| 524908               | R4 | 4 | LEHMAN BROTHERS HOLDINGS INC.....                       | ..... | .....1      | 6FE | .....498,750 | .....      | .....1       | .....500,000 | .....1         | .....                                  | .....            | .....          | .....         | .....6.875 | .....      | MAT...  | .....        | .....       | 07/18/2007. | 07/17/2037. |
| 534187               | AX | 7 | LINCOLN NATIONAL CORP.....                              | ..... | .....1      | 2FE | .....612,700 | ...109.174 | .....545,870 | .....500,000 | .....523,150   | .....                                  | .....(14,420)    | .....          | .....         | .....8.750 | .....5.492 | JJ..... | .....21,875  | .....43,750 | 12/21/2011. | 07/01/2019. |
| 539830               | AU | 3 | LOCKHEED MARTIN CORP.....                               | ..... | .....1      | 2FE | .....584,560 | ...122.064 | .....610,320 | .....500,000 | .....571,258   | .....                                  | .....(1,868)     | .....          | .....         | .....5.500 | .....4.472 | MN..... | .....3,514   | .....27,500 | 05/17/2013. | 11/15/2039. |
| 540424               | AP | 3 | LOEWS CORP.....                                         | ..... | .....1      | 1FE | .....492,000 | ...124.300 | .....621,500 | .....500,000 | .....493,368   | .....                                  | .....247         | .....          | .....         | .....6.000 | .....6.126 | FA..... | .....12,500  | .....30,000 | 06/16/2010. | 02/01/2035. |
| 548661               | CL | 9 | LOWE'S COMPANIES INC.....                               | ..... | .....1      | 1FE | .....509,531 | ...125.123 | .....625,615 | .....500,000 | .....506,922   | .....                                  | .....(154)       | .....          | .....         | .....5.800 | .....5.679 | AO..... | .....6,122   | .....29,000 | 02/17/2010. | 10/15/2036. |
| 54909W               | AB | 4 | LOYOLA UNIVERSITY CHICAGO.....                          | ..... | .....1      | 1FE | .....469,360 | ...101.303 | .....506,515 | .....500,000 | .....473,096   | .....                                  | .....550         | .....          | .....         | .....4.626 | .....5.010 | JJ..... | .....11,565  | .....23,130 | 01/16/2014. | 07/01/2042. |
| 56509T               | CJ | 1 | WILLIAMS HOLDINGS OF DELAWARE INC.....                  | ..... | .....3      | FE  | .....300,000 | ...106.375 | .....319,125 | .....300,000 | .....300,000   | .....                                  | .....            | .....          | .....         | .....8.720 | .....8.720 | JD..... | .....2,180   | .....26,160 | 08/05/1992. | 08/11/2022. |
| 58013M               | EC | 4 | MCDONALDS CORPORATION.....                              | ..... | .....1      | 2FE | .....520,325 | ...134.212 | .....671,060 | .....500,000 | .....514,533   | .....                                  | .....(318)       | .....          | .....         | .....6.300 | .....6.046 | AO..... | .....6,650   | .....31,500 | 04/29/2009. | 10/15/2037. |
| 59023V               | AA | 8 | BANK OF AMERICA CORP.....                               | ..... | .....1      | 2FE | .....505,850 | ...149.737 | .....748,685 | .....500,000 | .....504,155   | .....                                  | .....(13)        | .....          | .....         | .....7.750 | .....7.669 | MN..... | .....5,059   | .....38,750 | 05/09/2008. | 05/14/2038. |
| 59156R               | AY | 4 | METLIFE INC.....                                        | ..... | .....1      | 1FE | .....522,500 | ...129.906 | .....649,530 | .....500,000 | .....517,926   | .....                                  | .....(342)       | .....          | .....         | .....5.875 | .....5.597 | FA..... | .....11,832  | .....29,375 | 05/25/2011. | 02/06/2041. |
| 605417               | BY | 9 | MISSISSIPPI POWER CO.....                               | ..... | .....1      | 2FE | .....474,050 | ...100.143 | .....500,715 | .....500,000 | .....477,541   | .....                                  | .....517         | .....          | .....         | .....4.750 | .....5.077 | AO..... | .....5,014   | .....23,750 | 10/07/2013. | 10/15/2041. |
| 611688               | AA | 0 | MONSANTO FINANCE CANADA CO.....                         | ..... | .....1      | 1FE | .....501,250 | ...118.112 | .....590,560 | .....500,000 | .....500,918   | .....                                  | .....(5)         | .....          | .....         | .....5.500 | .....5.484 | JJ..... | .....11,535  | .....27,500 | 06/15/2010. | 07/30/2035. |
| 617482               | V9 | 2 | MORGAN STANLEY.....                                     | ..... | .....1      | FE  | .....573,404 | ...138.924 | .....694,620 | .....500,000 | .....561,865   | .....                                  | .....(1,157)     | .....          | .....         | .....6.375 | .....5.455 | JJ..... | .....13,901  | .....       | 10/03/2012. | 07/24/2042. |
| 637432               | CT | 0 | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORPO..... | ..... | .....1      | 1FE | .....489,669 | ...145.918 | .....729,590 | .....500,000 | .....493,482   | .....                                  | .....329         | .....          | .....         | .....8.000 | .....8.157 | MS..... | .....13,333  | .....40,000 | 04/14/2009. | 03/01/2032. |
| 645767               | AW | 4 | VERIZON NEW JERSEY INC.....                             | ..... | .....2      | FE  | .....557,300 | ...131.822 | .....659,110 | .....500,000 | .....534,659   | .....                                  | .....(1,770)     | .....          | .....         | .....7.850 | .....6.981 | MN..... | .....5,015   | .....39,250 | 08/06/2009. | 11/15/2029. |
| 655664               | AL | 4 | NORDSTROM INC.....                                      | ..... | .....1      | 2FE | .....501,000 | ...114.018 | .....570,090 | .....500,000 | .....500,713   | .....                                  | .....6           | .....          | .....         | .....7.000 | .....6.987 | JJ..... | .....16,139  | .....35,000 | 02/13/2008. | 01/15/2038. |
| 670346               | AH | 8 | NUCOR CORP.....                                         | ..... | .....1      | 2FE | .....570,920 | ...133.788 | .....668,940 | .....500,000 | .....559,461   | .....                                  | .....(1,604)     | .....          | .....         | .....6.400 | .....5.417 | JD..... | .....2,667   | .....32,000 | 08/15/2013. | 12/01/2037. |
| 677052               | AA | 0 | OGLETHORPE POWER CORP.....                              | ..... | .....1      | 1FE | .....519,315 | ...118.459 | .....592,295 | .....500,000 | .....516,579   | .....                                  | .....(340)       | .....          | .....         | .....5.375 | .....5.127 | MN..... | .....4,479   | .....26,875 | 08/20/2013. | 11/01/2040. |
| 67740Q               | AG | 1 | OHIO NATIONAL FINANCIAL SERVICES.....                   | ..... | .....1      | 2FE | .....568,315 | ...122.876 | .....614,380 | .....500,000 | .....547,893   | .....                                  | .....(2,323)     | .....          | .....         | .....6.625 | .....5.596 | MN..... | .....5,521   | .....33,125 | 10/19/2011. | 05/01/2031. |
| 68389X               | AE | 5 | ORACLE CORP.....                                        | ..... | .....1      | 1FE | .....531,250 | ...140.709 | .....703,545 | .....500,000 | .....522,485   | .....                                  | .....(493)       | .....          | .....         | .....6.500 | .....6.110 | AO..... | .....6,861   | .....32,500 | 04/27/2009. | 04/15/2038. |
| 693506               | AQ | 0 | PPG INDUSTRIES INC.....                                 | ..... | .....1      | FE  | .....599,580 | ...118.719 | .....593,595 | .....500,000 | .....517,461   | .....                                  | .....(4,356)     | .....          | .....         | .....9.000 | .....7.789 | MN..... | .....7,500   | .....45,000 | 10/03/2001. | 05/01/2021. |
| 694476               | AA | 0 | PACIFIC LIFE INSURANCE COMPANY.....                     | ..... | .....1      | 2FE | .....486,570 | ...128.059 | .....640,295 | .....500,000 | .....490,869   | .....                                  | .....387         | .....          | .....         | .....6.600 | .....6.791 | MS..... | .....9,717   | .....33,000 | 02/04/2010. | 09/15/2033. |
| 717081               | CY | 7 | PFIZER INC.....                                         | ..... | .....1      | 1FE | .....563,750 | ...153.243 | .....766,215 | .....500,000 | .....546,569   | .....                                  | .....(953)       | .....          | .....         | .....7.200 | .....6.392 | MS..... | .....10,600  | .....36,000 | 05/27/2009. | 03/15/2039. |
| 718154               | CF | 2 | ALTRIA GROUP INC.....                                   | ..... | .....1      | FE  | .....531,700 | ...128.945 | .....644,725 | .....500,000 | .....511,703   | .....                                  | .....(860)       | .....          | .....         | .....7.750 | .....7.390 | JJ..... | .....17,868  | .....38,750 | 11/16/2001. | 01/15/2027. |

SCHEDULE D - PART 1

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

| 1                                                                            |    |   | 2                                     |  |  | Codes |                                 |              | 6                   | 7               | Fair Value                        |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest    |                      |              |                                     |                            | Dates       |                                           |
|------------------------------------------------------------------------------|----|---|---------------------------------------|--|--|-------|---------------------------------|--------------|---------------------|-----------------|-----------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                                                                              |    |   |                                       |  |  | 3     | 4                               | 5            |                     |                 | 8                                 | 9               |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16          | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification                                                         |    |   | Description                           |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation | Actual Cost     | Rate Used 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 |
| 743674                                                                       | AY | 9 | PROTECTIVE LIFE CORP.....             |  |  | ..... | C                               | .....1       | .....2FE            | .....641,320    | ...150.241                        | .....751,205    | .....500,000    | .....616,236                    | .....                                             | .....(2,325)                                    | .....                                                                  | .....                                               | .....8.450  | .....6.449           | AO.....      | .....8,919                          | .....42,250                | 08/02/2012. | 10/15/2039.                               |
| 751277                                                                       | AR | 5 | NESTLE PURINA PETCARE CO.....         |  |  | ..... | C                               | .....        | .....1FE            | .....430,908    | ...120.070                        | .....480,280    | .....400,000    | .....406,058                    | .....                                             | .....(897)                                      | .....                                                                  | .....                                               | .....8.125  | .....7.759           | FA.....      | .....13,542                         | .....32,500                | 10/06/1993. | 02/01/2023.                               |
| 78409V                                                                       | AB | 0 | S&P GLOBAL INC.....                   |  |  | ..... | ..                              | .....1       | .....2FE            | .....471,935    | ...133.901                        | .....669,505    | .....500,000    | .....480,794                    | .....                                             | .....496                                        | .....                                                                  | .....                                               | .....6.550  | .....6.908           | MN.....      | .....4,185                          | .....32,750                | 02/26/2008. | 11/15/2037.                               |
| 822582                                                                       | AD | 4 | SHELL INTERNATIONAL FINANCE BV.....   |  |  | ..... | C                               | .....1       | .....1FE            | .....631,510    | ...139.311                        | .....696,555    | .....500,000    | .....623,692                    | .....                                             | .....(3,475)                                    | .....                                                                  | .....                                               | .....6.375  | .....4.534           | JD.....      | .....1,417                          | .....31,875                | 04/07/2016. | 12/15/2038.                               |
| 824348                                                                       | AL | 0 | SHERWIN-WILLIAMS COMPANY (THE).....   |  |  | ..... | ..                              | .....1       | .....2FE            | .....555,000    | ...126.705                        | .....633,525    | .....500,000    | .....526,313                    | .....                                             | .....(2,018)                                    | .....                                                                  | .....                                               | .....7.375  | .....6.596           | FA.....      | .....15,365                         | .....36,875                | 05/08/2007. | 02/01/2027.                               |
| 828807                                                                       | CE | 5 | SIMON PROPERTY GROUP LP.....          |  |  | ..... | ..                              | .....1,2     | .....1FE            | .....512,985    | ...139.372                        | .....696,860    | .....500,000    | .....509,871                    | .....                                             | .....(160)                                      | .....                                                                  | .....                                               | .....6.750  | .....6.579           | FA.....      | .....14,063                         | .....33,750                | 03/10/2010. | 02/01/2040.                               |
| 87612E                                                                       | AU | 0 | TARGET CORP.....                      |  |  | ..... | ..                              | .....1       | .....1FE            | .....493,750    | ...145.866                        | .....729,330    | .....500,000    | .....495,626                    | .....                                             | .....119                                        | .....                                                                  | .....                                               | .....7.000  | .....7.082           | JJ.....      | .....16,139                         | .....35,000                | 09/25/2008. | 01/15/2038.                               |
| 879240                                                                       | AQ | 2 | COMCAST CABLE COMMUNICATIONS LLC..... |  |  | ..... | ..                              | .....        | .....1FE            | .....324,426    | ...129.295                        | .....387,885    | .....300,000    | .....304,098                    | .....                                             | .....(656)                                      | .....                                                                  | .....                                               | .....10.125 | .....9.727           | AO.....      | .....6,413                          | .....30,375                | 10/29/1992. | 04/15/2022.                               |
| 88ESC5                                                                       | AF | 1 | Times Mirror Co.....                  |  |  | ..... | ..                              | .....        | .....6              | .....487,593    | .....                             | .....           | .....500,000    | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....6.610  | .....                | N/A.....     | .....                               | .....                      | 06/14/2016. | 09/15/2027.                               |
| 89352L                                                                       | AG | 5 | TRANSCANADA PIPELINES LIMITED.....    |  |  | ..... | ..                              | .....1       | .....1FE            | .....532,285    | ...135.784                        | .....678,920    | .....500,000    | .....518,327                    | .....                                             | .....(977)                                      | .....                                                                  | .....                                               | .....7.700  | .....7.224           | JD.....      | .....1,711                          | .....38,500                | 08/14/2008. | 06/15/2029.                               |
| 89420G                                                                       | AE | 9 | TRAVELERS PROPERTY CASUALTY CORP..... |  |  | ..... | ..                              | .....1       | .....1FE            | .....552,845    | ...131.716                        | .....658,580    | .....500,000    | .....536,290                    | .....                                             | .....(1,429)                                    | .....                                                                  | .....                                               | .....6.375  | .....5.657           | MS.....      | .....9,385                          | .....31,875                | 06/22/2010. | 03/15/2033.                               |
| 898384                                                                       | AA | 0 | TRUSTEES OF UNION COLLEGE.....        |  |  | ..... | ..                              | .....1       | .....1FE            | .....516,450    | ...120.463                        | .....602,315    | .....500,000    | .....514,630                    | .....                                             | .....(230)                                      | .....                                                                  | .....                                               | .....5.450  | .....5.242           | MN.....      | .....3,482                          | .....27,250                | 02/20/2014. | 11/15/2043.                               |
| 90131H                                                                       | AS | 4 | 21ST CENTURY FOX AMERICA INC.....     |  |  | ..... | ..                              | .....        | .....2FE            | .....566,004    | ...126.573                        | .....632,865    | .....500,000    | .....513,407                    | .....                                             | .....(1,849)                                    | .....                                                                  | .....                                               | .....8.875  | .....8.242           | AO.....      | .....8,012                          | .....44,375                | 11/20/1995. | 04/26/2023.                               |
| 906548                                                                       | CH | 3 | UNION ELECTRIC CO.....                |  |  | ..... | ..                              | .....1       | .....1FE            | .....671,250    | ...164.439                        | .....822,195    | .....500,000    | .....626,193                    | .....                                             | .....(2,729)                                    | .....                                                                  | .....                                               | .....8.450  | .....6.280           | MS.....      | .....12,440                         | .....42,250                | 09/15/2009. | 03/15/2039.                               |
| 91324P                                                                       | AX | 0 | UNITEDHEALTH GROUP INC.....           |  |  | ..... | ..                              | .....1       | .....1FE            | .....469,225    | ...139.488                        | .....697,440    | .....500,000    | .....478,940                    | .....                                             | .....528                                        | .....                                                                  | .....                                               | .....6.500  | .....6.897           | JD.....      | .....1,444                          | .....32,500                | 04/10/2008. | 06/15/2037.                               |
| 918204                                                                       | AT | 5 | VF CORP.....                          |  |  | ..... | ..                              | .....1       | .....1FE            | .....465,885    | ...134.989                        | .....674,945    | .....500,000    | .....476,349                    | .....                                             | .....610                                        | .....                                                                  | .....                                               | .....6.450  | .....6.891           | MN.....      | .....5,375                          | .....32,250                | 07/14/2008. | 11/01/2037.                               |
| 929160                                                                       | AG | 4 | VULCAN MATERIALS CO.....              |  |  | ..... | ..                              | .....1       | .....2FE            | .....522,375    | ...134.934                        | .....674,670    | .....500,000    | .....515,397                    | .....                                             | .....(313)                                      | .....                                                                  | .....                                               | .....7.150  | .....6.864           | MN.....      | .....3,078                          | .....35,750                | 02/06/2008. | 11/30/2037.                               |
| 92976G                                                                       | AJ | 0 | WELLS FARGO BANK NA.....              |  |  | ..... | ..                              | .....        | .....1FE            | .....529,730    | ...139.380                        | .....696,900    | .....500,000    | .....521,984                    | .....                                             | .....(524)                                      | .....                                                                  | .....                                               | .....6.600  | .....6.213           | JJ.....      | .....15,217                         | .....33,000                | 03/24/2010. | 01/15/2038.                               |
| 929903                                                                       | AM | 4 | WELLS FARGO BANK NA.....              |  |  | ..... | ..                              | .....        | .....1FE            | .....532,445    | ...119.598                        | .....597,990    | .....500,000    | .....526,509                    | .....                                             | .....(896)                                      | .....                                                                  | .....                                               | .....5.500  | .....5.042           | FA.....      | .....11,458                         | .....27,500                | 07/23/2013. | 08/01/2035.                               |
| 94973V                                                                       | AH | 0 | ANTHEM INC.....                       |  |  | ..... | ..                              | .....1       | .....2FE            | .....437,000    | ...125.815                        | .....629,075    | .....500,000    | .....458,927                    | .....                                             | .....1,288                                      | .....                                                                  | .....                                               | .....5.950  | .....6.772           | JD.....      | .....1,322                          | .....29,750                | 05/07/2008. | 12/15/2034.                               |
| 94973V                                                                       | BF | 3 | ANTHEM INC.....                       |  |  | ..... | ..                              | .....1       | .....2FE            | .....587,225    | ...116.614                        | .....583,070    | .....500,000    | .....587,129                    | .....                                             | .....(96)                                       | .....                                                                  | .....                                               | .....5.100  | .....4.015           | JJ.....      | .....11,758                         | .....                      | 12/07/2017. | 01/15/2044.                               |
| 960402                                                                       | AS | 4 | CBS CORP.....                         |  |  | ..... | ..                              | .....        | .....2FE            | .....541,500    | ...120.586                        | .....602,930    | .....500,000    | .....512,353                    | .....                                             | .....(1,636)                                    | .....                                                                  | .....                                               | .....7.875  | .....7.334           | MS.....      | .....13,125                         | .....39,375                | 10/05/2001. | 09/01/2023.                               |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... |    |   |                                       |  |  |       |                                 |              |                     | .....55,193,060 | XXX                               | .....64,226,416 | .....51,300,000 | .....52,855,979                 | .....0                                            | .....(125,712)                                  | .....0                                                                 | .....0                                              | XXX         | XXX                  | XXX          | .....881,596                        | .....3,315,005             | XXX         | XXX                                       |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated).....              |    |   |                                       |  |  |       |                                 |              |                     | .....55,193,060 | XXX                               | .....64,226,416 | .....51,300,000 | .....52,855,979                 | .....0                                            | .....(125,712)                                  | .....0                                                                 | .....0                                              | XXX         | XXX                  | XXX          | .....881,596                        | .....3,315,005             | XXX         | XXX                                       |
| Totals                                                                       |    |   |                                       |  |  |       |                                 |              |                     |                 |                                   |                 |                 |                                 |                                                   |                                                 |                                                                        |                                                     |             |                      |              |                                     |                            |             |                                           |
| 7799999. Total - Issuer Obligations.....                                     |    |   |                                       |  |  |       |                                 |              |                     | .....73,809,389 | XXX                               | .....84,117,537 | .....69,190,000 | .....71,360,657                 | .....0                                            | .....(172,260)                                  | .....0                                                                 | .....0                                              | XXX         | XXX                  | XXX          | .....1,083,966                      | .....4,189,467             | XXX         | XXX                                       |
| 7899999. Total - Residential Mortgage-Backed Securities.....                 |    |   |                                       |  |  |       |                                 |              |                     | .....7          | XXX                               | .....6          | .....6          | .....0                          | .....0                                            | .....0                                          | XXX                                                                    | XXX                                                 | XXX         | .....0               | .....1       | XXX                                 | XXX                        |             |                                           |
| 8099999. Total - Other Loan-Backed and Structured Securities.....            |    |   |                                       |  |  |       |                                 |              |                     | .....632,500    | XXX                               | .....695,950    | .....500,000    | .....621,988                    | .....0                                            | .....(2,770)                                    | .....0                                                                 | .....0                                              | XXX         | XXX                  | XXX          | .....17,920                         | .....35,840                | XXX         | XXX                                       |
| 8399999. Grand Total - Bonds.....                                            |    |   |                                       |  |  |       |                                 |              |                     | .....74,441,896 | XXX                               | .....84,813,493 | .....69,690,006 | .....71,982,645                 | .....0                                            | .....(175,030)                                  | .....0                                                                 | .....0                                              | XXX         | XXX                  | XXX          | .....1,101,886                      | .....4,225,308             | XXX         | XXX                                       |

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                                 | 2           |   |                                             | Codes |    | 5                | 6                            | Fair Value                               |              | 9            | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                                           |                                   |                                            | 17                        | 18            |
|-----------------------------------------------------------------------------------|-------------|---|---------------------------------------------|-------|----|------------------|------------------------------|------------------------------------------|--------------|--------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------------------|---------------|
|                                                                                   |             |   |                                             | 3     | 4  |                  |                              | 7                                        | 8            |              | 10                  | 11                          | 12                              | 13                                       | 14                                                        | 15                                | 16                                         |                           |               |
|                                                                                   |             |   |                                             |       |    |                  |                              |                                          |              |              |                     |                             |                                 |                                          |                                                           |                                   |                                            |                           |               |
| CUSIP Identification                                                              | Description |   |                                             | Code  | gn | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value   | Actual Cost  | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated)                       |             |   |                                             |       |    |                  |                              |                                          |              |              |                     |                             |                                 |                                          |                                                           |                                   |                                            |                           |               |
| 026874                                                                            | 15          | 6 | AMERICAN INTERNATIONAL GRP EQY WARRANT..... | ..... | .. | .....13.000      | .....236                     | .....18.120                              | .....236     | .....        | .....               | .....                       | .....                           | .....(69)                                | .....                                                     | .....(69)                         | .....                                      | .....L                    | 09/10/2008.   |
| 026874                                                                            | 78          | 4 | AMERICAN INTERNATIONAL GROUP ORD.....       | ..... | .. | .....25.000      | .....1,490                   | .....59.580                              | .....1,490   | .....30,020  | .....               | .....32                     | .....                           | .....(143)                               | .....                                                     | .....(143)                        | .....                                      | .....L                    | 07/02/2009.   |
| 149123                                                                            | 10          | 1 | CATERPILLAR ORD.....                        | ..... | .. | .....500.000     | .....78,790                  | .....157.580                             | .....78,790  | .....34,450  | .....               | .....1,550                  | .....                           | .....32,420                              | .....                                                     | .....32,420                       | .....                                      | .....L                    | 08/19/2008.   |
| 166764                                                                            | 10          | 0 | CHEVRON ORD.....                            | ..... | .. | .....500.000     | .....62,595                  | .....125.190                             | .....62,595  | .....30,720  | .....               | .....2,160                  | .....                           | .....3,745                               | .....                                                     | .....3,745                        | .....                                      | .....L                    | 02/28/2005.   |
| 247361                                                                            | 70          | 2 | DELTA AIR LINES ORD.....                    | ..... | .. | .....2,963.000   | .....165,928                 | .....56.000                              | .....165,928 | .....126,490 | .....               | .....3,007                  | .....                           | .....20,178                              | .....                                                     | .....20,178                       | .....                                      | .....L                    | 01/15/2013.   |
| 26441C                                                                            | 20          | 4 | DUKE ENERGY ORD.....                        | ..... | .. | .....870.000     | .....73,176                  | .....84.110                              | .....73,176  | .....41,399  | .....               | .....3,036                  | .....                           | .....5,646                               | .....                                                     | .....5,646                        | .....                                      | .....L                    | 07/23/2003.   |
| 369604                                                                            | 10          | 3 | GENERAL ELECTRIC ORD.....                   | ..... | .. | .....1,000.000   | .....17,450                  | .....17.450                              | .....17,450  | .....28,700  | .....               | .....960                    | .....                           | .....(14,150)                            | .....                                                     | .....(14,150)                     | .....                                      | .....L                    | 10/23/2003.   |
| 46625H                                                                            | 10          | 0 | JPMORGAN CHASE ORD.....                     | ..... | .. | .....1,624.000   | .....173,671                 | .....106.940                             | .....173,671 | .....75,588  | .....               | .....3,313                  | .....                           | .....33,536                              | .....                                                     | .....33,536                       | .....                                      | .....L                    | 07/01/2004.   |
| 493267                                                                            | 10          | 8 | KEYCORP ORD.....                            | ..... | .. | .....1,120.000   | .....22,590                  | .....20.170                              | .....22,590  | .....402     | .....               | .....426                    | .....                           | .....2,128                               | .....                                                     | .....2,128                        | .....                                      | .....L                    | 03/06/1998.   |
| 49456B                                                                            | 10          | 1 | KINDER MORGAN ORD.....                      | ..... | .. | .....2,000.000   | .....36,140                  | .....18.070                              | .....36,140  | .....26,220  | .....               | .....1,000                  | .....                           | .....(5,280)                             | .....                                                     | .....(5,280)                      | .....                                      | .....L                    | 01/19/2016.   |
| 742718                                                                            | 10          | 9 | PROCTER & GAMBLE ORD.....                   | ..... | .. | .....800.000     | .....73,504                  | .....91.880                              | .....73,504  | .....7,939   | .....               | .....2,191                  | .....                           | .....6,240                               | .....                                                     | .....6,240                        | .....                                      | .....L                    | 06/25/1991.   |
| 88579Y                                                                            | 10          | 1 | 3M ORD.....                                 | ..... | .. | .....400.000     | .....94,148                  | .....235.370                             | .....94,148  | .....31,308  | .....               | .....1,880                  | .....                           | .....22,720                              | .....                                                     | .....22,720                       | .....                                      | .....L                    | 11/23/2005.   |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)..... |             |   |                                             |       |    |                  | .....799,717                 | XXX                                      | .....799,717 | .....433,236 | .....0              | .....19,555                 | .....0                          | .....106,970                             | .....0                                                    | .....106,970                      | .....0                                     | XXX                       | XXX           |
| Common Stocks - Mutual Funds                                                      |             |   |                                             |       |    |                  |                              |                                          |              |              |                     |                             |                                 |                                          |                                                           |                                   |                                            |                           |               |
| 92204A                                                                            | 50          | 4 | VANGUARD HEALTH CARE ETF.....               | ..... | .. | .....1,000.000   | .....154,140                 | .....154.140                             | .....154,140 | .....117,479 | .....               | .....2,023                  | .....                           | .....27,370                              | .....                                                     | .....27,370                       | .....                                      | .....L                    | 08/24/2015.   |
| 9299999. Total - Common Stocks - Mutual Funds.....                                |             |   |                                             |       |    |                  | .....154,140                 | XXX                                      | .....154,140 | .....117,479 | .....0              | .....2,023                  | .....0                          | .....27,370                              | .....0                                                    | .....27,370                       | .....0                                     | XXX                       | XXX           |
| 9799999. Total - Common Stock.....                                                |             |   |                                             |       |    |                  | .....953,857                 | XXX                                      | .....953,857 | .....550,715 | .....0              | .....21,578                 | .....0                          | .....134,340                             | .....0                                                    | .....134,340                      | .....0                                     | XXX                       | XXX           |
| 9899999. Total Common and Preferred Stock.....                                    |             |   |                                             |       |    |                  | .....953,857                 | XXX                                      | .....953,857 | .....550,715 | .....0              | .....21,578                 | .....0                          | .....134,340                             | .....0                                                    | .....134,340                      | .....0                                     | XXX                       | XXX           |

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

SCHEDULE D - PART 3

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

| 1                                                                   | 2                             |  |  | 3       | 4                | 5                       |  |  | 6                         | 7           | 8           | 9                                       |
|---------------------------------------------------------------------|-------------------------------|--|--|---------|------------------|-------------------------|--|--|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification                                                | Description                   |  |  | Foreign | Date Acquired    | Name of Vendor          |  |  | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Government                                             |                               |  |  |         |                  |                         |  |  |                           |             |             |                                         |
| 912828 WL 0                                                         | UNITED STATES TREASURY .....  |  |  |         | 05/09/2017 ..... | WILLIAM BLAIR & CO..... |  |  |                           | 5,018,150   | 5,000,000   | 33,379                                  |
| 0599999. Total - Bonds - U.S. Government.....                       |                               |  |  |         |                  |                         |  |  |                           | 5,018,150   | 5,000,000   | 33,379                                  |
| Bonds - U.S. Political Subdivisions of States                       |                               |  |  |         |                  |                         |  |  |                           |             |             |                                         |
| 300281 KF 8                                                         | EVERGREEN PARK ILL.....       |  |  |         | 01/25/2017 ..... | WILLIAM BLAIR & CO..... |  |  |                           | 548,570     | 500,000     | 4,835                                   |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States..... |                               |  |  |         |                  |                         |  |  |                           | 548,570     | 500,000     | 4,835                                   |
| Bonds - Industrial and Miscellaneous                                |                               |  |  |         |                  |                         |  |  |                           |             |             |                                         |
| 00287Y AS 8                                                         | ABBVIE INC.....               |  |  |         | 10/16/2017 ..... | WILLIAM BLAIR & CO..... |  |  |                           | 556,840     | 500,000     | 10,053                                  |
| 020002 AU 5                                                         | ALLSTATE CORP.....            |  |  |         | 08/01/2017 ..... | Unknown.....            |  |  |                           | 506,162     | 500,000     | 4,063                                   |
| 09062X AD 5                                                         | BIOGEN INC.....               |  |  |         | 12/04/2017 ..... | WILLIAM BLAIR & CO..... |  |  |                           | 588,760     | 500,000     | 5,850                                   |
| 375558 BA 0                                                         | GILEAD SCIENCES INC.....      |  |  |         | 09/28/2017 ..... | WILLIAM BLAIR & CO..... |  |  |                           | 539,885     | 500,000     | 3,813                                   |
| 41652P AB 5                                                         | HARTFORD HEALTHCARE CORP..... |  |  |         | 08/01/2017 ..... | Unknown.....            |  |  |                           | 548,541     | 500,000     | 7,103                                   |
| 94973V BF 3                                                         | ANTHEM INC.....               |  |  |         | 12/07/2017 ..... | WILLIAM BLAIR & CO..... |  |  |                           | 587,225     | 500,000     | 10,342                                  |
| 3899999. Total - Bonds - Industrial and Miscellaneous.....          |                               |  |  |         |                  |                         |  |  |                           | 3,327,413   | 3,000,000   | 41,222                                  |
| Bonds - Hybrid Securities                                           |                               |  |  |         |                  |                         |  |  |                           |             |             |                                         |
| 020002 AU 5                                                         | ALLSTATE CORP.....            |  |  |         | 08/01/2017 ..... | Unknown.....            |  |  |                           | (506,162)   | (500,000)   | (4,063)                                 |
| 41652P AB 5                                                         | HARTFORD HEALTHCARE CORP..... |  |  |         | 08/01/2017 ..... | Unknown.....            |  |  |                           | (548,541)   | (500,000)   | (7,103)                                 |
| 4899999. Total - Bonds - Hybrid Securities.....                     |                               |  |  |         |                  |                         |  |  |                           | (1,054,703) | (1,000,000) | (11,165)                                |
| 83999997. Total - Bonds - Part 3.....                               |                               |  |  |         |                  |                         |  |  |                           | 7,839,430   | 7,500,000   | 68,271                                  |
| 83999999. Total - Bonds.....                                        |                               |  |  |         |                  |                         |  |  |                           | 7,839,430   | 7,500,000   | 68,271                                  |
| 99999999. Total - Bonds, Preferred and Common Stocks.....           |                               |  |  |         |                  |                         |  |  |                           | 7,839,430   | XXX         | 68,271                                  |

SCHEDULE D - PART 4

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

| 1                                                                          | 2                                            |  |  | 3                               | 4             | 5                                            | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------------------------------------------------------------|----------------------------------------------|--|--|---------------------------------|---------------|----------------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                                                            |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification                                                       | Description                                  |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                            | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Political Subdivisions of States                              |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 167505 KH 8                                                                | CHICAGO ILL BRD ED.....                      |  |  | ..                              | 07/11/2017.   | WILLIAM BLAIR & CO.....                      |                           | .....401,750   | .....500,000   | .....488,940   | .....489,928                            | .....                                    | .....141                                  | .....                                                     | .....141                             | .....                                      | .....490,069                                  | .....                                    | .....(88,319)                    | .....(88,319)                 | .....19,011                                          | 12/01/2039.                      |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States.....        |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....401,750   | .....500,000   | .....488,940   | .....489,928                            | .....0                                   | .....141                                  | .....0                                                    | .....141                             | .....0                                     | .....490,069                                  | .....0                                   | .....(88,319)                    | .....(88,319)                 | .....19,011                                          | XXX                              |
| Bonds - U.S. Special Revenue and Special Assessment                        |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 31340Y LT 4                                                                | FHR 36 D - CMO/RMBS.....                     |  |  | ..                              | 12/16/2017.   | Paydown.....                                 |                           | .....263       | .....230       | .....268       | .....                                   | .....                                    | .....(0)                                  | .....                                                     | .....(0)                             | .....                                      | .....(0)                                      | .....                                    | .....264                         | .....264                      | .....14                                              | 04/15/2020.                      |
| 416465 AM 4                                                                | HARTFORD CONN STAD AUTH LEASE REV.....       |  |  | ..                              | 10/19/2017.   | VARIOUS.....                                 |                           | .....208,308   | .....500,000   | .....500,000   | .....500,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....500,000                                  | .....                                    | .....(291,692)                   | .....(291,692)                | .....32,605                                          | 02/01/2042.                      |
| 57587A EL 8                                                                | MASSACHUSETTS ST HSG FIN AGY HSG REV.....    |  |  | ..                              | 04/01/2017.   | Call @ 100.0.....                            |                           | .....130,000   | .....130,000   | .....133,250   | .....132,987                            | .....                                    | .....(89)                                 | .....                                                     | .....(89)                            | .....                                      | .....132,898                                  | .....                                    | .....(2,898)                     | .....(2,898)                  | .....                                                | 12/01/2045.                      |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments..... |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....338,571   | .....630,230   | .....633,518   | .....632,987                            | .....0                                   | .....(90)                                 | .....0                                                    | .....(90)                            | .....0                                     | .....632,897                                  | .....0                                   | .....(294,326)                   | .....(294,326)                | .....32,619                                          | XXX                              |
| Bonds - Industrial and Miscellaneous                                       |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 001814 AR 3                                                                | ANR PIPELINE COMPANY.....                    |  |  | ..                              | 12/05/2017.   | WILLIAM BLAIR & CO.....                      |                           | .....373,335   | .....300,000   | .....315,342   | .....302,561                            | .....                                    | .....(349)                                | .....                                                     | .....(349)                           | .....                                      | .....302,212                                  | .....                                    | .....71,123                      | .....71,123                   | .....31,763                                          | 11/01/2021.                      |
| 141784 DK 1                                                                | CARGILL INC.....                             |  |  | ..                              | 05/26/2017.   | Call @ 100.0.....                            |                           | .....500,000   | .....500,000   | .....539,800   | .....508,805                            | .....                                    | .....(1,479)                              | .....                                                     | .....(1,479)                         | .....                                      | .....507,326                                  | .....                                    | .....(7,326)                     | .....(7,326)                  | .....75,167                                          | 03/06/2019.                      |
| 71644E AB 8                                                                | SUNCOR ENERGY INC.....                       |  |  | ..                              | 11/29/2017.   | WILLIAM BLAIR & CO.....                      |                           | .....368,046   | .....300,000   | .....313,710   | .....300,078                            | .....                                    | .....52                                   | .....                                                     | .....52                              | .....                                      | .....300,130                                  | .....                                    | .....67,916                      | .....67,916                   | .....31,296                                          | 10/15/2021.                      |
| 814120 AC 5                                                                | SECURITY BENEFIT LIFE INSURANCE COMPANY..... |  |  | ..                              | 09/01/2017.   | SECURITY BENEFIT LIFE INSURANCE COMPANY..... |                           | .....574,435   | .....(535,000) | .....599,896   | .....575,256                            | .....                                    | .....(821)                                | .....                                                     | .....(821)                           | .....                                      | .....574,435                                  | .....                                    | .....                            | .....0                        | .....19,929                                          | 10/01/2033.                      |
| 3899999. Total - Bonds - Industrial and Miscellaneous.....                 |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....1,815,816 | .....565,000   | .....1,768,748 | .....1,686,700                          | .....0                                   | .....(2,598)                              | .....0                                                    | .....(2,598)                         | .....0                                     | .....1,684,102                                | .....0                                   | .....131,714                     | .....131,714                  | .....158,154                                         | XXX                              |
| 8399997. Total - Bonds - Part 4.....                                       |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....2,556,138 | .....1,695,230 | .....2,891,205 | .....2,809,615                          | .....0                                   | .....(2,547)                              | .....0                                                    | .....(2,547)                         | .....0                                     | .....2,807,068                                | .....0                                   | .....(250,931)                   | .....(250,931)                | .....209,783                                         | XXX                              |
| 8399999. Total - Bonds.....                                                |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....2,556,138 | .....1,695,230 | .....2,891,205 | .....2,809,615                          | .....0                                   | .....(2,547)                              | .....0                                                    | .....(2,547)                         | .....0                                     | .....2,807,068                                | .....0                                   | .....(250,931)                   | .....(250,931)                | .....209,783                                         | XXX                              |
| Common Stocks - Industrial and Miscellaneous                               |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 013817 50 7                                                                | ARCONIC ORD.....                             |  |  | ..                              | 03/23/2017.   | WILLIAM BLAIR & CO.....                      | .....333.000              | .....8,851     | XXX            | .....20,456    | .....6,174                              | .....14,282                              | .....                                     | .....                                                     | .....14,282                          | .....                                      | .....20,456                                   | .....                                    | .....(11,605)                    | .....(11,605)                 | .....20                                              | XXX                              |
| 013872 10 6                                                                | ALCOA ORD.....                               |  |  | ..                              | 03/23/2017.   | WILLIAM BLAIR & CO.....                      | .....111.000              | .....3,722     | XXX            | .....7,467     | .....3,117                              | .....4,350                               | .....                                     | .....                                                     | .....4,350                           | .....                                      | .....7,467                                    | .....                                    | .....(3,745)                     | .....(3,745)                  | .....                                                | XXX                              |
| 459200 10 1                                                                | INTERNATIONAL BUSINESS MACHINES ORD.....     |  |  | ..                              | 10/24/2017.   | SIDCO/ITG INC.....                           | .....600.000              | .....95,647    | XXX            | .....9,348     | .....99,594                             | .....(90,246)                            | .....                                     | .....                                                     | .....(90,246)                        | .....                                      | .....9,348                                    | .....                                    | .....86,299                      | .....86,299                   | .....2,640                                           | XXX                              |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous.....         |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....108,220   | XXX            | .....37,271    | .....108,885                            | .....(71,614)                            | .....0                                    | .....0                                                    | .....(71,614)                        | .....0                                     | .....37,271                                   | .....0                                   | .....70,948                      | .....70,948                   | .....2,660                                           | XXX                              |
| Common Stocks - Mutual Funds                                               |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 92204A 70 2                                                                | VANGUARD INFORMATION TECHNOLOGY ETF.....     |  |  | ..                              | 10/24/2017.   | SIDCO/ITG INC.....                           | .....1,900.000            | .....299,357   | XXX            | .....158,515   | .....230,850                            | .....(72,335)                            | .....                                     | .....                                                     | .....(72,335)                        | .....                                      | .....158,515                                  | .....                                    | .....140,842                     | .....140,842                  | .....2,257                                           | XXX                              |
| 9299999. Total - Common Stocks - Mutual Funds.....                         |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....299,357   | XXX            | .....158,515   | .....230,850                            | .....(72,335)                            | .....0                                    | .....0                                                    | .....(72,335)                        | .....0                                     | .....158,515                                  | .....0                                   | .....140,842                     | .....140,842                  | .....2,257                                           | XXX                              |
| 9799997. Total - Common Stocks - Part 4.....                               |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....407,577   | XXX            | .....195,786   | .....339,735                            | .....(143,949)                           | .....0                                    | .....0                                                    | .....(143,949)                       | .....0                                     | .....195,786                                  | .....0                                   | .....211,790                     | .....211,790                  | .....4,917                                           | XXX                              |
| 9799999. Total - Common Stocks.....                                        |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....407,577   | XXX            | .....195,786   | .....339,735                            | .....(143,949)                           | .....0                                    | .....0                                                    | .....(143,949)                       | .....0                                     | .....195,786                                  | .....0                                   | .....211,790                     | .....211,790                  | .....4,917                                           | XXX                              |
| 9899999. Total - Preferred and Common Stocks.....                          |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....407,577   | XXX            | .....195,786   | .....339,735                            | .....(143,949)                           | .....0                                    | .....0                                                    | .....(143,949)                       | .....0                                     | .....195,786                                  | .....0                                   | .....211,790                     | .....211,790                  | .....4,917                                           | XXX                              |
| 9999999. Total - Bonds, Preferred and Common Stocks.....                   |                                              |  |  |                                 |               |                                              |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                                            |                                              |  |  |                                 |               |                                              |                           | .....2,963,714 | XXX            | .....3,086,992 | .....3,149,350                          | .....(143,949)                           | .....(2,547)                              | .....0                                                    | .....(146,495)                       | .....0                                     | .....3,002,855                                | .....0                                   | .....(39,140)                    | .....(39,140)                 | .....214,700                                         | XXX                              |

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

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

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

SCHEDULE DA - PART 1

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

| 1                                                        |  | Codes |                                 | 4                | 5                       | 6                | 7                               | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | 12             | 13             | Interest                                                                                 |                                   |         |                      |              |                                   | 20                              |
|----------------------------------------------------------|--|-------|---------------------------------|------------------|-------------------------|------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------------|----------------|------------------------------------------------------------------------------------------|-----------------------------------|---------|----------------------|--------------|-----------------------------------|---------------------------------|
|                                                          |  | 2     | 3                               |                  |                         |                  |                                 | 8                                                 | 9                                               | 10                                                                     | 11                                                  |                |                | 14                                                                                       | 15                                | 16      | 17                   | 18           | 19                                |                                 |
| Description                                              |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor          | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value      | Actual Cost    | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| U.S. Government Bonds - Issuer Obligations               |  |       |                                 |                  |                         |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |         |                      |              |                                   |                                 |
| UNITED STATES TREASURY.....                              |  | ..... | ..                              | 10/23/2017.      | WILLIAM BLAIR & CO..... | 01/25/2018.      | .....6,981,421                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....7,000,000 | .....6,981,421 | .....                                                                                    | .....                             | .....   | .....1.067           | N/A.....     | .....                             | .....                           |
| First American Government Obligation Fund.....           |  | ..... | ..                              | 06/29/2012.      | William Blair & Co..... | 01/01/2018.      | .....2,764,255                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....2,764,255 | .....2,764,255 | .....                                                                                    | .....                             | .....   | .....                | .....        | .....33,617                       | .....                           |
| 0199999. U.S. Government Bonds - Issuer Obligations..... |  |       |                                 |                  |                         |                  | .....9,745,676                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....9,764,255 | .....9,745,676 | .....0                                                                                   | .....0                            | XXX     | XXX                  | XXX          | .....33,617                       | .....0                          |
| 0599999. Total - U.S. Government Bonds.....              |  |       |                                 |                  |                         |                  | .....9,745,676                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....9,764,255 | .....9,745,676 | .....0                                                                                   | .....0                            | XXX     | XXX                  | XXX          | .....33,617                       | .....0                          |
| Total Bonds                                              |  |       |                                 |                  |                         |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |         |                      |              |                                   |                                 |
| 7799999. Subtotals - Issuer Obligations.....             |  |       |                                 |                  |                         |                  | .....9,745,676                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....9,764,255 | .....9,745,676 | .....0                                                                                   | .....0                            | XXX     | XXX                  | XXX          | .....33,617                       | .....0                          |
| 8399999. Subtotals - Bonds.....                          |  |       |                                 |                  |                         |                  | .....9,745,676                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....9,764,255 | .....9,745,676 | .....0                                                                                   | .....0                            | XXX     | XXX                  | XXX          | .....33,617                       | .....0                          |
| 9199999. Total - Short-Term Investments.....             |  |       |                                 |                  |                         |                  | .....9,745,676                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....XXX.....  | .....9,745,676 | .....0                                                                                   | .....0                            | XXX     | XXX                  | XXX          | .....33,617                       | .....0                          |

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

| 1                                                                            | 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                                                            |       |                  |                                         |                                                        |                |     |
| Key Bank - Checking..... 127 Public Square Cleveland, Ohio 44114.....        | ..... | .....            | .....                                   | .....                                                  | .....2,464,538 | XXX |
| Key Bank - Reward Checking..... 127 Public Square Cleveland, Ohio 44114..... | ..... | .....            | .....                                   | .....                                                  | .....173,563   | XXX |
| 0199999. Total - Open Depositories.....                                      | XXX   | XXX              | .....0                                  | .....0                                                 | .....2,638,101 | XXX |
| 0399999. Total Cash on Deposit.....                                          | XXX   | XXX              | .....0                                  | .....0                                                 | .....2,638,101 | XXX |
| 0499999. Cash in Company's Office.....                                       | XXX   | XXX              | XXX                                     | XXX                                                    | .....25        | XXX |
| 0599999. Total Cash.....                                                     | XXX   | XXX              | .....0                                  | .....0                                                 | .....2,638,126 | XXX |

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

|                  |              |               |              |                   |              |                   |                |
|------------------|--------------|---------------|--------------|-------------------|--------------|-------------------|----------------|
| 1. January.....  | .....293,492 | 4. April..... | .....70,522  | 7. July.....      | .....125,948 | 10. October.....  | .....1,974,615 |
| 2. February..... | .....245,655 | 5. May.....   | .....93,598  | 8. August.....    | .....106,496 | 11. November..... | .....2,277,561 |
| 3. March.....    | .....439,319 | 6. June.....  | .....205,948 | 9. September..... | .....211,462 | 12. December..... | .....2,638,101 |

**Sch. E - Pt. 2**  
**NONE**

**Sch. E - Pt. 3**  
**NONE**

2017 ALPHABETICAL INDEX  
FRATERNAL ANNUAL STATEMENT BLANK

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