



**SUMMARY INVESTMENT SCHEDULE**

| Investment Categories   | Gross Investment Holdings |                 | Admitted Assets as Reported in the Annual Statement |  |                                   |                 |
|---|---------------------------|-----------------|---|--|-----------------------------------|-----------------|
|   | 1<br>Amount               | 2<br>Percentage | 3<br>Amount   | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3 + 4)<br>Amount | 6<br>Percentage |
| 1. Bonds:   |                           |                 |   |  |                                   |                 |
| 1.1 U.S. treasury securities .....  | 49,034,300                | 16.556          | 49,034,300  |  | 49,034,300                        | 16.556          |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):  |                           |                 |   |  |                                   |                 |
| 1.21 Issued by U.S. government agencies .....   |                           |                 |   |  |                                   |                 |
| 1.22 Issued by U.S. government sponsored agencies .....   | 59,727,102                | 20.166          | 59,727,102  |  | 59,727,102                        | 20.166          |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....  |                           |                 |   |  |                                   |                 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:   |                           |                 |   |  |                                   |                 |
| 1.41 States, territories and possessions general obligations .....  |                           |                 |   |  |                                   |                 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....                                 |                           |                 |   |  |                                   |                 |
| 1.43 Revenue and assessment obligations .....   |                           |                 |   |  |                                   |                 |
| 1.44 Industrial development and similar obligations .....   |                           |                 |   |  |                                   |                 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):   |                           |                 |   |  |                                   |                 |
| 1.51 Pass-through securities:   |                           |                 |   |  |                                   |                 |
| 1.511 Issued or Guaranteed by GNMA .....  |                           |                 |   |  |                                   |                 |
| 1.512 Issued or Guaranteed by FNMA and FHLMC .....  |                           |                 |   |  |                                   |                 |
| 1.513 All other .....   |                           |                 |   |  |                                   |                 |
| 1.52 CMOs and REMICs:   |                           |                 |   |  |                                   |                 |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....   |                           |                 |   |  |                                   |                 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 ..... |                           |                 |   |  |                                   |                 |
| 1.523 All other .....   |                           |                 |   |  |                                   |                 |
| 2. Other debt and other fixed income securities (excluding short term):   |                           |                 |   |  |                                   |                 |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....   |                           |                 |   |  |                                   |                 |
| 2.2 Unaffiliated Non-U.S. securities (including Canada) .....   |                           |                 |   |  |                                   |                 |
| 2.3 Affiliated securities .....   |                           |                 |   |  |                                   |                 |
| 3. Equity interests:  |                           |                 |   |  |                                   |                 |
| 3.1 Investments in mutual funds .....   |                           |                 |   |  |                                   |                 |
| 3.2 Preferred stocks:   |                           |                 |   |  |                                   |                 |
| 3.21 Affiliated .....   |                           |                 |   |  |                                   |                 |
| 3.22 Unaffiliated .....   |                           |                 |   |  |                                   |                 |
| 3.3 Publicly traded equity securities (excluding preferred stocks):   |                           |                 |   |  |                                   |                 |
| 3.31 Affiliated .....   |                           |                 |   |  |                                   |                 |
| 3.32 Unaffiliated .....   |                           |                 |   |  |                                   |                 |
| 3.4 Other equity securities:  |                           |                 |   |  |                                   |                 |
| 3.41 Affiliated .....   |                           |                 |   |  |                                   |                 |
| 3.42 Unaffiliated .....   |                           |                 |   |  |                                   |                 |
| 3.5 Other equity interests including tangible personal property under lease:  |                           |                 |   |  |                                   |                 |
| 3.51 Affiliated .....   |                           |                 |   |  |                                   |                 |
| 3.52 Unaffiliated .....   |                           |                 |   |  |                                   |                 |
| 4. Mortgage loans:  |                           |                 |   |  |                                   |                 |
| 4.1 Construction and land development .....   |                           |                 |   |  |                                   |                 |
| 4.2 Agricultural .....  |                           |                 |   |  |                                   |                 |
| 4.3 Single family residential properties .....  |                           |                 |   |  |                                   |                 |
| 4.4 Multifamily residential properties .....  |                           |                 |   |  |                                   |                 |
| 4.5 Commercial loans .....  |                           |                 |   |  |                                   |                 |
| 4.6 Mezzanine real estate loans .....   |                           |                 |   |  |                                   |                 |
| 5. Real estate investments:   |                           |                 |   |  |                                   |                 |
| 5.1 Property occupied by company .....  |                           |                 |   |  |                                   |                 |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt) .....                                      |                           |                 |   |  |                                   |                 |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt) .....   |                           |                 |   |  |                                   |                 |
| 6. Contract loans .....   |                           |                 |   |  |                                   |                 |
| 7. Derivatives .....  |                           |                 |   |  |                                   |                 |
| 8. Receivables for securities .....   |                           |                 |   |  |                                   |                 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) .....   |                           |                 |   | X X X  | X X X                             | X X X           |
| 10. Cash, cash equivalents and short-term investments .....   | 187,412,445               | 63.278          | 187,412,445   |  | 187,412,445                       | 63.278          |
| 11. Other invested assets .....   |                           |                 |   |  |                                   |                 |
| 12. Total invested assets .....   | 296,173,847               | 100.000         | 296,173,847   |  | 296,173,847                       | 100.000         |

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

|  |             |  |
|--|-------------|--|
| 1. Book/adjusted carrying value, December 31 of prior year .....   |             |  |
| 2. Cost of acquired:   |             |  |
| 2.1 Actual cost at time of acquisition (Part 2, Column 6) .....  |             |  |
| 2.2 Additional investment made after acquisition (Part 2, Column 9) .....                                |             |  |
| 3. Current year change in encumbrances:  |             |  |
| 3.1 Totals, Part 1, Column 13 .....  |             |  |
| 3.2 Totals, Part 3, Column 11 .....  |             |  |
| 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 .....  | <b>NONE</b> |  |
| 6.2 Totals, Part 3, Column 13 .....  |             |  |
| 7. Deduct current year's other than temporary impairment recognized:                                     |             |  |
| 7.1 Totals, Part 1, Column 12 .....  |             |  |
| 7.2 Totals, Part 3, Column 10 .....  |             |  |
| 8. Deduct current year's depreciation:   |             |  |
| 8.1 Totals, Part 1, Column 11 .....  |             |  |
| 8.2 Totals, Part 3, Column 9 .....   |             |  |
| 9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) ..... |             |  |
| 10. Deduct total nonadmitted amounts .....   |             |  |
| 11. Statement value at end of current period (Lines 9 minus 10) .....                                    |             |  |

## 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) .....   |             |  |
| 3. Capitalized deferred interest and other:   |             |  |
| 3.1 Totals, Part 1, Column 12 .....   |             |  |
| 3.2 Totals, Part 3, Column 11 .....   |             |  |
| 4. Accrual of discount .....  |             |  |
| 5. Unrealized valuation increase (decrease):  |             |  |
| 5.1 Totals, Part 1, Column 9 .....  |             |  |
| 5.2 Totals, Part 3, Column 8 .....  |             |  |
| 6. Total gain (loss) on disposals, Part 3, Column 18 .....  |             |  |
| 7. Deduct amounts received on disposals, Part 3, Column 15 .....  | <b>NONE</b> |  |
| 8. Deduct amortization of premium and mortgage interest .....   |             |  |
| 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 .....   |             |  |
| 10. Deduct current year's other than temporary impairment recognized:   |             |  |
| 10.1 Totals, Part 1, Column 11 .....  |             |  |
| 10.2 Totals, Part 3, Column 10 .....  |             |  |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |             |  |
| 12. Total valuation allowance .....   |             |  |
| 13. Subtotal (Lines 11 plus 12) .....   |             |  |
| 14. Deduct total nonadmitted amounts .....  |             |  |
| 15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....   |             |  |

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

|  |             |  |
|--|-------------|--|
| 1. Book/adjusted carrying value, December 31 of prior year .....   |             |  |
| 2. Cost of acquired:   |             |  |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8) .....  |             |  |
| 2.2 Additional investment made after acquisition (Part 2, Column 9) .....                                      |             |  |
| 3. Capitalized deferred interest and other:  |             |  |
| 3.1 Totals, Part 1, Column 16 .....  |             |  |
| 3.2 Totals, Part 3, Column 12 .....  |             |  |
| 4. Accrual of discount .....   |             |  |
| 5. Unrealized valuation increase (decrease):   |             |  |
| 5.1 Totals, Part 1, Column 13 .....  |             |  |
| 5.2 Totals, Part 3, Column 9 .....   |             |  |
| 6. Total gain (loss) on disposals, Part 3, Column 19 .....   | <b>NONE</b> |  |
| 7. Deduct amounts received on disposals, Part 3, Column 18 .....   |             |  |
| 8. Deduct amortization of premium and depreciation .....   |             |  |
| 9. Total foreign exchange change in book/adjusted carrying value:  |             |  |
| 9.1 Totals, Part 1, Column 17 .....  |             |  |
| 9.2 Totals, Part 3, Column 14 .....  |             |  |
| 10. Deduct current year's other than temporary impairment recognized:  |             |  |
| 10.1 Totals, Part 1, Column 15 .....   |             |  |
| 10.2 Totals, Part 3, Column 11 .....   |             |  |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |             |  |
| 12. Deduct total nonadmitted amounts .....   |             |  |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                     |             |  |

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

|   |  |             |
|---|--|-------------|
| 1. Book/adjusted carrying value, December 31 of prior year .....  |  | 120,187     |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7 .....  |  | 144,245,840 |
| 3. Accrual of Discount .....  |  | 9,356       |
| 4. Unrealized valuation increase (decrease):  |  |             |
| 4.1 Part 1, Column 12 .....   |  |             |
| 4.2 Part 2, Section 1, Column 15 .....  |  |             |
| 4.3 Part 2, Section 2, Column 13 .....  |  |             |
| 4.4 Part 4, Column 11 .....   |  |             |
| 5. Total gain (loss) on disposals, Part 4, Column 19 .....  |  | (82,310)    |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                       |  | 35,008,950  |
| 7. Deduct amortization of premium .....   |  | 522,720     |
| 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 .....   |  |             |
| 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 .....   |  |             |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) ..... |  | 108,761,402 |
| 11. Deduct total nonadmitted amounts .....  |  |             |
| 12. Statement value at end of current period (Line 10 minus Line 11) .....                                |  | 108,761,402 |

**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 of<br>Bonds |
|---|----------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b>  |                                  |                                      |                 |                  |                            |
| Governments<br>(Including all obligations guaranteed<br>by governments)   | 1. United States .....           | 108,761,402                          | 108,987,963     | 109,211,610      | 105,701,000                |
|   | 2. Canada .....                  |                                      |                 |                  |                            |
|   | 3. Other Countries .....         |                                      |                 |                  |                            |
|   | 4. Totals .....                  | 108,761,402                          | 108,987,963     | 109,211,610      | 105,701,000                |
| U.S. States, Territories and Possessions (Direct and<br>guaranteed)   | 5. Totals .....                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories and<br>Possessions (Direct and guaranteed)   | 6. Totals .....                  |                                      |                 |                  |                            |
| U.S. Special revenue and special assessment<br>obligations and all non-guaranteed obligations of<br>agencies and authorities of governments and their<br>political subdivisions | 7. Totals .....                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous and<br>Hybrid Securities (unaffiliated)  | 8. United States .....           |                                      |                 |                  |                            |
|   | 9. Canada .....                  |                                      |                 |                  |                            |
|   | 10. Other Countries .....        |                                      |                 |                  |                            |
|   | 11. Totals .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates   | 12. Totals .....                 |                                      |                 |                  |                            |
|   | 13. Total Bonds .....            | 108,761,402                          | 108,987,963     | 109,211,610      | 105,701,000                |
| <b>PREFERRED STOCKS</b>   |                                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)   | 14. United States .....          |                                      |                 |                  |                            |
|   | 15. Canada .....                 |                                      |                 |                  |                            |
|   | 16. Other Countries .....        |                                      |                 |                  |                            |
|   | 17. Totals .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates   | 18. Totals .....                 |                                      |                 |                  |                            |
|   | 19. Total Preferred Stocks ..... |                                      |                 |                  |                            |
| <b>COMMON STOCKS</b>  |                                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)   | 20. United States .....          |                                      |                 |                  |                            |
|   | 21. Canada .....                 |                                      |                 |                  |                            |
|   | 22. Other Countries .....        |                                      |                 |                  |                            |
|   | 23. Totals .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates   | 24. Totals .....                 |                                      |                 |                  |                            |
|   | 25. Total Common Stocks .....    |                                      |                 |                  |                            |
|   | 26. Total Stocks .....           |                                      |                 |                  |                            |
|   | 27. Total Bonds and Stocks ..... | 108,761,402                          | 108,987,963     | 109,211,610      |                            |

## 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

|   | 1              | 2                           | 3                             | 4                              | 5             | 6                  | 7                           | 8                              | 9                          | 10                    | 11                         |
|---|----------------|-----------------------------|-------------------------------|--------------------------------|---------------|--------------------|-----------------------------|--------------------------------|----------------------------|-----------------------|----------------------------|
| Quality Rating Per the NAIC Designation   | 1 Year or Less | Over 1 Year Through 5 Years | Over 5 Years Through 10 Years | Over 10 Years Through 20 Years | Over 20 Years | Total Current Year | Column 6 as a % of Line 9.7 | Total From Column 6 Prior Year | % From Column 7 Prior Year | Total Publicly Traded | Total Privately Placed (a) |
| 1. U.S. Governments   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 1.1 Class 1   | 227,426,167    | 89,968,379                  |                               |                                |               | 317,394,546        | 100.00                      | 157,998,333                    | 100.00                     | 317,394,546           |                            |
| 1.2 Class 2   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 1.3 Class 3   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 1.4 Class 4   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 1.5 Class 5   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 1.6 Class 6   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 1.7 TOTALS  | 227,426,167    | 89,968,379                  |                               |                                |               | 317,394,546        | 100.00                      | 157,998,333                    | 100.00                     | 317,394,546           |                            |
| 2. All Other Governments  |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 2.1 Class 1   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 2.2 Class 2   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 2.3 Class 3   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 2.4 Class 4   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 2.5 Class 5   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 2.6 Class 6   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 2.7 TOTALS  |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3. U.S. States, Territories and Possessions etc., Guaranteed                    |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3.1 Class 1   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3.2 Class 2   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3.3 Class 3   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3.4 Class 4   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3.5 Class 5   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3.6 Class 6   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 3.7 TOTALS  |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4.1 Class 1   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4.2 Class 2   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4.3 Class 3   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4.4 Class 4   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4.5 Class 5   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4.6 Class 6   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 4.7 TOTALS  |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5.1 Class 1   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5.2 Class 2   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5.3 Class 3   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5.4 Class 4   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5.5 Class 5   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5.6 Class 6   |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |
| 5.7 TOTALS  |                |                             |                               |                                |               |                    |                             |                                |                            |                       |                            |

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

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

| Quality Rating Per the NAIC Designation        | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>Total<br>Current Year | 7<br>Column 6<br>as a % of<br>Line 9.7 | 8<br>Total<br>From Column 6<br>Prior Year | 9<br>% From<br>Column 7<br>Prior Year | 10<br>Total<br>Publicly<br>Traded | 11<br>Total<br>Privately<br>Placed (a) |
|--|---------------------------|--|--|---|-----------------------|----------------------------|--|---|---------------------------------------|-----------------------------------|--|
| 6. Industrial and Miscellaneous (unaffiliated) |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 6.1 Class 1 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 6.2 Class 2 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 6.3 Class 3 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 6.4 Class 4 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 6.5 Class 5 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 6.6 Class 6 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 6.7 TOTALS .....                               |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7. Hybrid Securities                           |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7.1 Class 1 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7.2 Class 2 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7.3 Class 3 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7.4 Class 4 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7.5 Class 5 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7.6 Class 6 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 7.7 TOTALS .....                               |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8. Parent, Subsidiaries and Affiliates         |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8.1 Class 1 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8.2 Class 2 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8.3 Class 3 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8.4 Class 4 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8.5 Class 5 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8.6 Class 6 .....                              |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 8.7 TOTALS .....                               |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |

N O N E

## 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

| Quality Rating Per the NAIC Designation              | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>Total<br>Current Year | 7<br>Column 6<br>as a % of<br>Line 9.7 | 8<br>Total<br>From Column 6<br>Prior Year | 9<br>% From<br>Column 7<br>Prior Year | 10<br>Total<br>Publicly<br>Traded | 11<br>Total<br>Privately<br>Placed (a) |
|--|---------------------------|--|--|---|-----------------------|----------------------------|--|---|---------------------------------------|-----------------------------------|--|
| 9. Total Bonds Current Year                          |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 9.1 Class 1  | (d) 227,426,167           | 89,968,379                             |  |   |                       | 317,394,546                | 100.00                                 | XXX                                       | XXX                                   | 317,394,546                       |  |
| 9.2 Class 2  | (d)                       |  |  |   |                       |                            |  | XXX                                       | XXX                                   |                                   |  |
| 9.3 Class 3  | (d)                       |  |  |   |                       |                            |  | XXX                                       | XXX                                   |                                   |  |
| 9.4 Class 4  | (d)                       |  |  |   |                       |                            |  | XXX                                       | XXX                                   |                                   |  |
| 9.5 Class 5  | (d)                       |  |  |   |                       | (c)                        |  | XXX                                       | XXX                                   |                                   |  |
| 9.6 Class 6  | (d)                       |  |  |   |                       | (c)                        |  | XXX                                       | XXX                                   |                                   |  |
| 9.7 TOTALS   | 227,426,167               | 89,968,379                             |  |   |                       | (b) 317,394,546            | 100.00                                 | XXX                                       | XXX                                   | 317,394,546                       |  |
| 9.8 Line 9.7 as a % of Column 6                      | 71.65                     | 28.35                                  |  |   |                       | 100.00                     | XXX                                    | XXX                                       | XXX                                   | 100.00                            |  |
| 10. Total Bonds Prior Year                           |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 10.1 Class 1   | 157,998,333               |  |  |   |                       | XXX                        | XXX                                    | 157,998,333                               | 100.00                                | 157,998,333                       |  |
| 10.2 Class 2   |                           |  |  |   |                       | XXX                        | XXX                                    |   |                                       |                                   |  |
| 10.3 Class 3   |                           |  |  |   |                       | XXX                        | XXX                                    |   |                                       |                                   |  |
| 10.4 Class 4   |                           |  |  |   |                       | XXX                        | XXX                                    |   |                                       |                                   |  |
| 10.5 Class 5   |                           |  |  |   |                       | XXX                        | XXX                                    | (c)                                       |                                       |                                   |  |
| 10.6 Class 6   |                           |  |  |   |                       | XXX                        | XXX                                    | (c)                                       |                                       |                                   |  |
| 10.7 TOTALS  | 157,998,333               |  |  |   |                       | XXX                        | XXX                                    | (b) 157,998,333                           | 100.00                                | 157,998,333                       |  |
| 10.8 Line 10.7 as a % of Col. 8                      | 100.00                    |  |  |   |                       | XXX                        | XXX                                    | 100.00                                    | XXX                                   | 100.00                            |  |
| 11. Total Publicly Traded Bonds                      |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 11.1 Class 1   | 227,426,167               | 89,968,379                             |  |   |                       | 317,394,546                | 100.00                                 | 157,998,333                               | 100.00                                | 317,394,546                       | XXX                                    |
| 11.2 Class 2   |                           |  |  |   |                       |                            |  |   |                                       |                                   | XXX                                    |
| 11.3 Class 3   |                           |  |  |   |                       |                            |  |   |                                       |                                   | XXX                                    |
| 11.4 Class 4   |                           |  |  |   |                       |                            |  |   |                                       |                                   | XXX                                    |
| 11.5 Class 5   |                           |  |  |   |                       |                            |  |   |                                       |                                   | XXX                                    |
| 11.6 Class 6   |                           |  |  |   |                       |                            |  |   |                                       |                                   | XXX                                    |
| 11.7 TOTALS  | 227,426,167               | 89,968,379                             |  |   |                       | 317,394,546                | 100.00                                 | 157,998,333                               | 100.00                                | 317,394,546                       | XXX                                    |
| 11.8 Line 11.7 as a % of Col. 6                      | 71.65                     | 28.35                                  |  |   |                       | 100.00                     | XXX                                    | XXX                                       | XXX                                   | 100.00                            | XXX                                    |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 71.65                     | 28.35                                  |  |   |                       | 100.00                     | XXX                                    | XXX                                       | XXX                                   | 100.00                            | XXX                                    |
| 12. Total Privately Placed Bonds                     |                           |  |  |   |                       |                            |  |   |                                       |                                   |  |
| 12.1 Class 1   |                           |  |  |   |                       |                            |  |   |                                       | XXX                               |  |
| 12.2 Class 2   |                           |  |  |   |                       |                            |  |   |                                       | XXX                               |  |
| 12.3 Class 3   |                           |  |  |   |                       |                            |  |   |                                       | XXX                               |  |
| 12.4 Class 4   |                           |  |  |   |                       |                            |  |   |                                       | XXX                               |  |
| 12.5 Class 5   |                           |  |  |   |                       |                            |  |   |                                       | XXX                               |  |
| 12.6 Class 6   |                           |  |  |   |                       |                            |  |   |                                       | XXX                               |  |
| 12.7 TOTALS  |                           |  |  |   |                       |                            |  |   |                                       | XXX                               |  |
| 12.8 Line 12.7 as a % of Col. 6                      |                           |  |  |   |                       |                            | XXX                                    | XXX                                       | XXX                                   | XXX                               |  |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 |                           |  |  |   |                       |                            | XXX                                    | XXX                                       | XXX                                   | XXX                               |  |

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....208,633,144; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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## SCHEDULE D - PART 1A - SECTION 2

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

|   | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>Total<br>Current Year | 7<br>Column 6<br>as a % of<br>Line 9.5 | 8<br>Total<br>From Column 6<br>Prior Year | 9<br>% From<br>Column 7<br>Prior Year | 10<br>Total<br>Publicly<br>Traded | 11<br>Total<br>Privately<br>Placed |
|---|---------------------------|--|--|---|-----------------------|----------------------------|--|---|---------------------------------------|-----------------------------------|------------------------------------|
| Distribution by Type  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 1. U.S. Governments   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 1.1 Issuer Obligations  | 227,426,167               | 89,968,379                             |  |   |                       | 317,394,546                | 100.00                                 | 157,998,333                               | 100.00                                | 317,394,546                       |                                    |
| 1.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 1.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 1.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 1.5 Totals  | 227,426,167               | 89,968,379                             |  |   |                       | 317,394,546                | 100.00                                 | 157,998,333                               | 100.00                                | 317,394,546                       |                                    |
| 2. All Other Governments  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 2.1 Issuer Obligations  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 2.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 2.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 2.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 2.5 Totals  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 3.1 Issuer Obligations  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 3.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 3.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 3.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 3.5 Totals  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 4.1 Issuer Obligations  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 4.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 4.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 4.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 4.5 Totals  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 5.1 Issuer Obligations  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 5.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 5.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 5.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 5.5 Totals  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 6. Industrial and Miscellaneous   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 6.1 Issuer Obligations  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 6.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 6.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 6.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 6.5 Totals  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 7. Hybrid Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 7.1 Issuer Obligations  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 7.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 7.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 7.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 7.5 Totals  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 8. Parent, Subsidiaries and Affiliates  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 8.1 Issuer Obligations  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 8.2 Residential Mortgage-Backed Securities  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 8.3 Commercial Mortgage-Backed Securities   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 8.4 Other Loan-Backed and Structured Securities                                   |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |
| 8.5 Totals  |                           |  |  |   |                       |                            |  |   |                                       |                                   |                                    |

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

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

|  | 1                    | 2                                 | 3                                   | 4                                    | 5                | 6                     | 7                                 | 8                                    | 9                                | 10                          | 11                           |
|--|----------------------|-----------------------------------|-------------------------------------|--------------------------------------|------------------|-----------------------|-----------------------------------|--------------------------------------|----------------------------------|-----------------------------|------------------------------|
| Distribution by Type                                 | 1 Year<br>or<br>Less | Over 1 Year<br>Through<br>5 Years | Over 5 Years<br>Through<br>10 Years | Over 10 Years<br>Through<br>20 Years | Over<br>20 Years | Total<br>Current Year | Column 6<br>as a % of<br>Line 9.5 | Total<br>From Column 6<br>Prior Year | % From<br>Column 7<br>Prior Year | Total<br>Publicly<br>Traded | Total<br>Privately<br>Placed |
| 9. Total Bonds Current Year                          |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  |                             |                              |
| 9.1 Issuer Obligations                               | 227,426,167          | 89,968,379                        |                                     |                                      |                  | 317,394,546           | 100.00                            | X X X                                | X X X                            | 317,394,546                 |                              |
| 9.2 Residential Mortgage-Backed Securities           |                      |                                   |                                     |                                      |                  |                       |                                   | X X X                                | X X X                            |                             |                              |
| 9.3 Commercial Mortgage-Backed Securities            |                      |                                   |                                     |                                      |                  |                       |                                   | X X X                                | X X X                            |                             |                              |
| 9.4 Other Loan-Backed and Structured Securities      |                      |                                   |                                     |                                      |                  |                       |                                   | X X X                                | X X X                            |                             |                              |
| 9.5 Totals   | 227,426,167          | 89,968,379                        |                                     |                                      |                  | 317,394,546           | 100.00                            | X X X                                | X X X                            | 317,394,546                 |                              |
| 9.6 Line 9.5 as a % of Col. 6                        | 71.65                | 28.35                             |                                     |                                      |                  | 100.00                | X X X                             | X X X                                | X X X                            | 100.00                      |                              |
| 10. Total Bonds Prior Year                           |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  |                             |                              |
| 10.1 Issuer Obligations                              | 157,998,333          |                                   |                                     |                                      |                  | X X X                 | X X X                             | 157,998,333                          | 100.00                           | 157,998,333                 |                              |
| 10.2 Residential Mortgage-Backed Securities          |                      |                                   |                                     |                                      |                  | X X X                 | X X X                             |                                      |                                  |                             |                              |
| 10.3 Commercial Mortgage-Backed Securities           |                      |                                   |                                     |                                      |                  | X X X                 | X X X                             |                                      |                                  |                             |                              |
| 10.4 Other Loan-Backed and Structured Securities     |                      |                                   |                                     |                                      |                  | X X X                 | X X X                             |                                      |                                  |                             |                              |
| 10.5 Totals  | 157,998,333          |                                   |                                     |                                      |                  | X X X                 | X X X                             | 157,998,333                          | 100.00                           | 157,998,333                 |                              |
| 10.6 Line 10.5 as a % of Col. 8                      | 100.00               |                                   |                                     |                                      |                  | X X X                 | X X X                             | 100.00                               | X X X                            | 100.00                      |                              |
| 11. Total Publicly Traded Bonds                      |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  |                             |                              |
| 11.1 Issuer Obligations                              | 227,426,167          | 89,968,379                        |                                     |                                      |                  | 317,394,546           | 100.00                            | 157,998,333                          | 100.00                           | 317,394,546                 | X X X                        |
| 11.2 Residential Mortgage-Backed Securities          |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  |                             | X X X                        |
| 11.3 Commercial Mortgage-Backed Securities           |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  |                             | X X X                        |
| 11.4 Other Loan-Backed and Structured Securities     |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  |                             | X X X                        |
| 11.5 Totals  | 227,426,167          | 89,968,379                        |                                     |                                      |                  | 317,394,546           | 100.00                            | 157,998,333                          | 100.00                           | 317,394,546                 | X X X                        |
| 11.6 Line 11.5 as a % of Col. 6                      | 71.65                | 28.35                             |                                     |                                      |                  | 100.00                | X X X                             | X X X                                | X X X                            | 100.00                      | X X X                        |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 71.65                | 28.35                             |                                     |                                      |                  | 100.00                | X X X                             | X X X                                | X X X                            | 100.00                      | X X X                        |
| 12. Total Privately Placed Bonds                     |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  |                             |                              |
| 12.1 Issuer Obligations                              |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  | X X X                       |                              |
| 12.2 Residential Mortgage-Backed Securities          |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  | X X X                       |                              |
| 12.3 Commercial Mortgage-Backed Securities           |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  | X X X                       |                              |
| 12.4 Other Loan-Backed and Structured Securities     |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  | X X X                       |                              |
| 12.5 Totals  |                      |                                   |                                     |                                      |                  |                       |                                   |                                      |                                  | X X X                       |                              |
| 12.6 Line 12.5 as a % of Col. 6                      |                      |                                   |                                     |                                      |                  |                       | X X X                             | X X X                                | X X X                            | X X X                       |                              |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 |                      |                                   |                                     |                                      |                  |                       | X X X                             | X X X                                | X X X                            | X X X                       |                              |

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

|   | 1           | 2           | 3                 | 4   | 5   |
|---|-------------|-------------|-------------------|---|---|
|   | Total       | Bonds       | Mortgage<br>Loans | Other<br>Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent,<br>Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year .....  | 157,878,147 | 157,878,147 |                   |   |   |
| 2. Cost of short-term investments acquired .....  | 130,090,194 | 130,090,194 |                   |   |   |
| 3. Accrual of discount .....  |             |             |                   |   |   |
| 4. Unrealized valuation increase (decrease) .....   |             |             |                   |   |   |
| 5. Total gain (loss) on disposals .....   | (4,491)     | (4,491)     |                   |   |   |
| 6. Deduct consideration received on disposals .....   | 78,959,882  | 78,959,882  |                   |   |   |
| 7. Deduct amortization of premium .....   | 370,823     | 370,823     |                   |   |   |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    |             |             |                   |   |   |
| 9. Deduct current year's other than temporary impairment recognized .....                                 |             |             |                   |   |   |
| 10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) ..... | 208,633,144 | 208,633,144 |                   |   |   |
| 11. Deduct total nonadmitted amounts .....  |             |             |                   |   |   |
| 12. Statement value at end of current period (Line 10 minus Line 11) .....                                | 208,633,144 | 208,633,144 |                   |   |   |

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

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE

SI14 Schedule DB Verification ..... NONE

SI15 Schedule E - Verification ..... NONE

E01 Schedule A - Part 1 Real Estate Owned ..... NONE

E02 Schedule A - Part 2 Real Estate Acquired ..... NONE

E03 Schedule A - Part 3 Real Estate Sold ..... NONE

E04 Schedule B - Part 1 Mortgage Loans Owned ..... NONE

E05 Schedule B - Part 2 Mortgage Loans Acquired ..... NONE

E06 Schedule B - Part 3 Mortgage Loans DISPOSED ..... NONE

E07 Schedule BA - Part 1 Invested Assets Owned ..... NONE

E08 Schedule BA - Part 2 Invested Assets Acquired ..... NONE

E09 Schedule BA - Part 3 Invested Assets DISPOSED ..... NONE

# SCHEDULE D - PART 1

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

| 1<br>CUSIP<br>Identification                 | 2<br>Description                                 | Codes     |                                      |                   | 6<br>NAIC<br>Design-<br>ation | 7<br>Actual<br>Cost | Fair Value                                      |                    | 10<br>Par<br>Value | 11<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book Adjusted Carrying Value                   |   |   |  | Interest         |  |                    |  |  | Dates          |                |
|--|--|-----------|--------------------------------------|-------------------|-------------------------------|---------------------|---|--------------------|--------------------|--|--|---|---|--|------------------|--|--------------------|--|--|----------------|----------------|
|  |  | 3<br>Code | 4<br>F<br>O<br>R<br>E<br>I<br>G<br>N | 5<br>Bond<br>CHAR |                               |                     | 8<br>Rate<br>Used to<br>Obtain<br>Fair<br>Value | 9<br>Fair<br>Value |                    |  | 12<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br>Current<br>Year's<br>(Amortization)/<br>Accretion | 14<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | 16<br>Rate<br>of | 17<br>Effective<br>Rate of<br>Interest | 18<br>When<br>Paid | 19<br>Admitted<br>Amount<br>Due and<br>Accrued | 20<br>Amount<br>Received<br>During<br>Year | 21<br>Acquired | 22<br>Maturity |
| <b>U.S. Governments - Issuer Obligations</b> |  |           |                                      |                   |                               |                     |   |                    |                    |  |  |   |   |  |                  |  |                    |  |  |                |                |
| 31331KAH3                                    | FFCB 1.125%                                      |           |                                      |                   | 1                             | 8,036,500           | 101,3800  | 8,110,400          | 8,000,000          | 8,043,936                                    |  | 7,436   |   |  | 1.125            | 0.445                                  | FA                 | 31,000   | 23,844                                     | 12/16/2011     | 02/27/2014     |
| 31331GTJ8                                    | FFCB 2.625%                                      |           |                                      |                   | 1                             | 8,400,533           | 104,7850  | 8,382,800          | 8,000,000          | 8,380,809                                    |  | (19,723)  |   |  | 2.625            | 0.543                                  | AO                 | 43,167   | 6,234                                      | 12/15/2011     | 04/17/2014     |
| 313373JR4                                    | FHLB 1.375%                                      |           |                                      |                   | 1                             | 8,253,300           | 101,9710  | 8,234,158          | 8,075,000          | 8,247,762                                    |  | (5,538)   |   |  | 1.375            | 0.596                                  | MN                 | 10,178   | 14,266                                     | 12/13/2011     | 05/28/2014     |
| 3133XW7L7                                    | FHLB 1.5%  |           |                                      |                   | 1                             | 3,505,200           | 101,2420  | 3,492,849          | 3,450,000          | 3,479,043                                    |  | (26,157)  |   |  | 1.500            | 0.688                                  | JJ                 | 23,719   | 25,875                                     | 01/20/2011     | 01/16/2013     |
| 3133XXYX9                                    | FHLB 1.875%                                      |           |                                      |                   | 1                             | 3,566,150           | 102,2350  | 3,578,225          | 3,500,000          | 3,541,772                                    |  | (24,378)  |   |  | 1.875            | 1.056                                  | JD                 | 1,823  | 65,625                                     | 02/17/2011     | 06/21/2013     |
| 3133RX88                                     | FHLB 4.0%  |           |                                      |                   | 1                             | 8,534,050           | 106,0320  | 8,482,560          | 8,000,000          | 8,446,112                                    |  | (87,938)  |   |  | 4.000            | 0.295                                  | MS                 | 102,222  | 140,000                                    | 12/16/2011     | 09/06/2013     |
| 3133XLJP9                                    | FHLB 5.5%  |           |                                      |                   | 1                             | 9,038,400           | 112,7050  | 9,016,400          | 8,000,000          | 9,022,225                                    |  | (16,175)  |   |  | 5.500            | 0.573                                  | FA                 | 168,667  |  | 12/15/2011     | 08/13/2014     |
| 3137EACG2                                    | FHLMC 1.375%                                     |           |                                      |                   | 1                             | 3,547,950           | 101,1540  | 3,540,390          | 3,500,000          | 3,524,966                                    |  | (22,984)  |   |  | 1.375            | 0.674                                  | JJ                 | 22,993   | 24,063                                     | 01/19/2011     | 01/09/2013     |
| 31398AP71                                    | FNMA 1.25%                                       |           |                                      |                   | 1                             | 3,539,900           | 100,5270  | 3,518,445          | 3,500,000          | 3,513,327                                    |  | (26,573)  |   |  | 1.250            | 0.447                                  | JD                 | 1,094  | 43,750                                     | 01/18/2011     | 06/22/2012     |
| 31398AYM8                                    | FNMA 1.75%                                       |           |                                      |                   | 1                             | 3,560,900           | 100,9370  | 3,532,795          | 3,500,000          | 3,527,150                                    |  | (33,750)  |   |  | 1.750            | 0.471                                  | FA                 | 23,990   | 30,625                                     | 03/25/2011     | 08/10/2012     |
| 912828RD4                                    | US Treasury Note 0.125%                          |           |                                      |                   | 1                             | 7,989,688           | 99,8240   | 7,985,920          | 8,000,000          | 7,989,935                                    |  | 248   |   |  | 0.125            | 0.220                                  | AO                 | 3,333  |  | 12/16/2011     | 08/31/2013     |
| 912828RS1                                    | US Treasury Note 0.25%                           |           |                                      |                   | 1                             | 4,754,268           | 100,0120  | 4,750,570          | 4,750,000          | 4,754,196                                    |  | (72)  |   |  | 0.250            | 0.204                                  | MN                 | 1,006  |  | 12/16/2011     | 11/30/2013     |
| 912828NQ9                                    | US Treasury Note 0.625%                          |           |                                      |                   | 1                             | 3,509,707           | 100,3090  | 3,510,815          | 3,500,000          | 3,503,701                                    |  | (6,006)   |   |  | 0.625            | 0.444                                  | JJ                 | 9,144  | 21,875                                     | 01/14/2011     | 07/31/2012     |
| 912828NB2                                    | US Treasury Note 1.0%                            |           |                                      |                   | 1                             | 3,527,300           | 100,3130  | 3,510,955          | 3,500,000          | 3,508,199                                    |  | (19,101)  |   |  | 1.000            | 0.290                                  | AO                 | 5,833  | 35,000                                     | 03/23/2011     | 04/30/2012     |
| 912828PZ7                                    | US Treasury Note 1.25%                           |           |                                      |                   | 1                             | 8,097,900           | 102,1170  | 8,169,360          | 8,000,000          | 8,097,041                                    |  | (859)   |   |  | 1.250            | 1.274                                  | MS                 | 29,235   | 21,875                                     | 12/16/2011     | 03/15/2014     |
| 912828NC0                                    | US Treasury Note 1.375%                          |           |                                      |                   | 1                             | 8,132,188           | 101,5860  | 8,126,880          | 8,000,000          | 8,128,341                                    |  | (3,846)   |   |  | 1.375            | 0.205                                  | MN                 | 13,825   |  | 12/15/2011     | 05/15/2013     |
| 912828M20                                    | US Treasury Note 2.5%                            |           |                                      |                   | 1                             | 8,319,250           | 106,7190  | 8,297,402          | 7,775,000          | 8,312,241                                    |  | (7,009)   |   |  | 2.500            | 0.409                                  | AO                 | 32,396   |  | 12/14/2011     | 04/30/2015     |
| 912828GZ7                                    | US Treasury Note 4.625%                          |           |                                      |                   | 1                             | 3,693,200           | 102,6170  | 3,591,595          | 3,500,000          | 3,585,248                                    |  | (107,952)   |   |  | 4.625            | 0.445                                  | JJ                 | 67,669   | 80,937                                     | 04/01/2011     | 07/31/2012     |
| 912828GF1                                    | US Treasury Note 4.75%                           | SD        |                                      |                   | 1                             | 1,205,228           | 100,4100  | 1,155,443          | 1,151,000          | 1,155,398                                    |  | (49,830)  |   |  | 4.750            | 0.251                                  | JJ                 | 22,879   | 54,673                                     | 01/18/2011     | 01/31/2012     |
| 0199999                                      | Subtotal - U.S. Governments - Issuer Obligations |           |                                      |                   |                               | 109,211,610         | X X X   | 108,987,963        | 105,701,000        | 108,761,402                                  |  | (450,209)   |   |  | X X X            | X X X                                  | X X X              | 614,173  | 588,641                                    | X X X          | X X X          |
| 0599999                                      | Subtotal - U.S. Governments                      |           |                                      |                   |                               | 109,211,610         | X X X   | 108,987,963        | 105,701,000        | 108,761,402                                  |  | (450,209)   |   |  | X X X            | X X X                                  | X X X              | 614,173  | 588,641                                    | X X X          | X X X          |
| 7799999                                      | Subtotals - Issuer Obligations                   |           |                                      |                   |                               | 109,211,610         | X X X   | 108,987,963        | 105,701,000        | 108,761,402                                  |  | (450,209)   |   |  | X X X            | X X X                                  | X X X              | 614,173  | 588,641                                    | X X X          | X X X          |
| 8399999                                      | Grand Total - Bonds                              |           |                                      |                   |                               | 109,211,610         | X X X   | 108,987,963        | 105,701,000        | 108,761,402                                  |  | (450,209)   |   |  | X X X            | X X X                                  | X X X              | 614,173  | 588,641                                    | X X X          | X X X          |

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned ..... NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned ..... NONE

## SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification    | 2<br>Description                              | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor                      | 6<br>Number<br>of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for<br>Accrued Interest<br>and Dividends |
|---------------------------------|---|--------------|-----------------------|--|--------------------------------------|------------------|----------------|--|
| <b>Bonds - U.S. Governments</b> |   |              |                       |  |                                      |                  |                |  |
| 31331KAH3                       | FFCB 1.125%                                   |              | 12/16/2011            | Goldman Sachs                            | X X X                                | 8,036,500        | 8,000,000.00   | 19,359   |
| 31331GTJ8                       | FFCB 2.625%                                   |              | 12/15/2011            | Goldmna Sachs                            | X X X                                | 8,400,533        | 8,000,000.00   | 24,013   |
| 313373JR4                       | FHLB 1.375%                                   |              | 12/13/2011            | Goldman Sachs                            | X X X                                | 8,253,300        | 8,075,000.00   | 15,317   |
| 3133XW7L7                       | FHLB 1.5%                                     |              | 01/20/2011            | Goldman Sachs                            | X X X                                | 3,505,200        | 3,450,000.00   | 719  |
| 3133XXYX9                       | FHLB 1.875%                                   |              | 02/17/2011            | Goldman Sachs                            | X X X                                | 3,566,150        | 3,500,000.00   | 10,391   |
| 3133XRX88                       | FHLB 4.0%                                     |              | 12/16/2011            | Goldman Sachs                            | X X X                                | 8,534,050        | 8,000,000.00   | 118,389  |
| 3133XLJP9                       | FHLB 5.5%                                     |              | 12/15/2011            | Goldman Sachs                            | X X X                                | 9,038,400        | 8,000,000.00   | 150,333  |
| 3137EACG2                       | FHLMC 1.375%                                  |              | 01/19/2011            | Goldman Sachs                            | X X X                                | 3,547,950        | 3,500,000.00   | 1,470  |
| 31398AP71                       | FNMA 1.25%                                    |              | 01/18/2011            | Goldman Sachs                            | X X X                                | 3,539,900        | 3,500,000.00   | 3,281  |
| 31398AYM8                       | FNMA 1.75%                                    |              | 03/25/2011            | Goldman Sachs                            | X X X                                | 3,560,900        | 3,500,000.00   | 8,167  |
| 912828RD4                       | US Treasury Note 0.125%                       |              | 12/16/2011            | Goldman Sachs                            | X X X                                | 7,989,688        | 8,000,000.00   | 3,022  |
| 912828RS1                       | US Treasury Note 0.25%                        |              | 12/16/2011            | Goldman Sachs                            | X X X                                | 4,754,268        | 4,750,000.00   | 616  |
| 912828NQ9                       | US Treasury Note 0.625%                       |              | 01/14/2011            | Goldman Sachs                            | X X X                                | 3,509,707        | 3,500,000.00   | 10,165   |
| 912828NB2                       | US Treasury Note 1.0%                         |              | 03/23/2011            | Goldman Sachs                            | X X X                                | 3,527,300        | 3,500,000.00   | 13,923   |
| 912828PZ7                       | US Treasury Note 1.25%                        |              | 12/16/2011            | Goldman Sachs                            | X X X                                | 8,097,900        | 8,000,000.00   | 16,464   |
| 912828NC0                       | US Treasury Note 1.375%                       |              | 12/15/2011            | Goldman Sachs                            | X X X                                | 8,132,188        | 8,000,000.00   | 9,368  |
| 912828MZ0                       | US Treasury Note 2.5%                         |              | 12/14/2011            | Goldman Sachs                            | X X X                                | 8,319,250        | 7,775,000.00   | 24,030   |
| 912828GZ7                       | US Treasury Note 4.625%                       |              | 04/01/2011            | Goldman Sachs                            | X X X                                | 3,693,200        | 3,500,000.00   | 28,172   |
| 912828GF1                       | US Treasury Note 4.75%                        |              | 01/18/2011            | Central Bank, US Bank & US Trust/Bank of | X X X                                | 1,205,228        | 1,151,000.00   | 25,189   |
| 0599999                         | Subtotal - Bonds - U.S. Governments           |              |                       |  |                                      | 109,211,610      | 105,701,000.00 | 482,388  |
| 8399997                         | Subtotal - Bonds - Part 3                     |              |                       |  |                                      | 109,211,610      | 105,701,000.00 | 482,388  |
| 8399998                         | Summary item from Part 5 for Bonds            |              |                       |  |                                      | 35,034,230       | 33,500,000.00  | 222,344  |
| 8399999                         | Subtotal - Bonds                              |              |                       |  |                                      | 144,245,840      | 139,201,000.00 | 704,732  |
| 8999998                         | Summary Item from Part 5 for Preferred Stocks |              |                       |  |                                      |                  | X X X          |  |
| 9799998                         | Summary Item from Part 5 for Common Stocks    |              |                       |  |                                      |                  | X X X          |  |
| 9899999                         | Subtotal - Preferred and Common Stocks        |              |                       |  |                                      |                  | X X X          |  |
| 9999999                         | Totals  |              |                       |  |                                      | 144,245,840      | X X X          | 704,732  |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification    | 2<br>Description                              | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n<br>Disposal<br>Date | 4<br>Name of<br>Purchaser | 5<br>Number<br>of Shares<br>of Stock | 6<br>Consideration | 7<br>Par<br>Value | 8<br>Actual<br>Cost | 9<br>Prior Year<br>Book/Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                   |  |  |   |  | 16<br>Book/Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized<br>Gain (Loss)<br>on Disposal | 19<br>Total<br>Gain (Loss)<br>on Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Maturity<br>Date |
|---------------------------------|---|--|---------------------------|--------------------------------------|--------------------|-------------------|---------------------|---|--|--|--|---|--|---|---|--|---|--|------------------------|
|                                 |   |  |                           |                                      |                    |                   |                     |   | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current Year<br>(Amortization)/<br>Accretion | 13<br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 14<br>Total<br>Change in<br>B./A.C.V.<br>(Cols. 11+12-13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |                        |
| <b>Bonds - U.S. Governments</b> |   |  |                           |                                      |                    |                   |                     |   |  |  |  |   |  |   |   |  |   |  |                        |
| 912828ES5                       | US Treasury Note                              | 01/18/2011   | Maturity                  | X X X                                | 120,000            | 120,000.00        | 124,678             | 120,186   |  | (186)  |  | (186)   |  | 120,000   |   |  |   | 2,550  | 01/15/2011             |
| 0599999                         | Subtotal - Bonds - U.S. Governments           |  |                           |                                      | 120,000            | 120,000.00        | 124,678             | 120,186   |  | (186)  |  | (186)   |  | 120,000   |   |  |   | 2,550  | X X X                  |
| 8399997                         | Subtotal - Bonds - Part 4                     |  |                           |                                      | 120,000            | 120,000.00        | 124,678             | 120,186   |  | (186)  |  | (186)   |  | 120,000   |   |  |   | 2,550  | X X X                  |
| 8399998                         | Summary Item from Part 5 for Bonds            |  |                           |                                      | 34,888,950         | 33,500,000.00     | 35,034,230          |   |  | (62,970)   |  | (62,970)  |  | 34,971,260  |   | (82,310)                                     | (82,310)                                  | 306,173  | X X X                  |
| 8399999                         | Subtotal - Bonds                              |  |                           |                                      | 35,008,950         | 33,620,000.00     | 35,158,908          | 120,186   |  | (63,156)   |  | (63,156)  |  | 35,091,260  |   | (82,310)                                     | (82,310)                                  | 308,723  | X X X                  |
| 8999998                         | Summary Item from Part 5 for Preferred Stocks |  |                           |                                      |                    |                   | X X X               |   |  |  |  |   |  |   |   |  |   |  | X X X                  |
| 9799998                         | Summary Item from Part 5 for Common Stocks    |  |                           |                                      |                    |                   | X X X               |   |  |  |  |   |  |   |   |  |   |  | X X X                  |
| 9899999                         | Subtotal - Preferred and Common Stocks        |  |                           |                                      |                    |                   | X X X               |   |  |  |  |   |  |   |   |  |   |  | X X X                  |
| 9999999                         | Totals  |  |                           |                                      | 35,008,950         |                   | X X X               | 35,158,908  | 120,186  | (63,156)   |  | (63,156)  |  | 35,091,260  |   | (82,310)                                     | (82,310)                                  | 308,723  | X X X                  |

# SCHEDULE D - PART 5

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

| 1<br>CUSIP<br>Identifi-<br>cation                          | 2<br>Description   | 3<br>F<br>O<br>R<br>E<br>I<br>G<br>N | 4<br>Date<br>Acquired | 5<br>Name of Vendor | 6<br>Disposal<br>Date | 7<br>Name of Purchaser | 8<br>Par Value<br>(Bonds)<br>Number of<br>Shares<br>(Stock) | 9<br>Actual<br>Cost | 10<br>Consider-<br>ation | 11<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Change in Book/Adjusted Carrying Value                   |  |  |  |  | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized<br>Gain (Loss)<br>on Disposal | 19<br>Total<br>Gain (Loss)<br>on Disposal | 20<br>Interest and<br>Dividends<br>Received<br>During Year | 21<br>Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
|--|--|--------------------------------------|-----------------------|---------------------|-----------------------|------------------------|---|---------------------|--------------------------|---|--|--|--|--|--|---|--|---|--|---|
|  |  |                                      |                       |                     |                       |                        |   |                     |                          |   | 12<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br>Current Year's<br>(Amortization)/<br>Accretion | 14<br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Change in<br>B./A.C.V.<br>(Col. 12+<br>13-14) | 16<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |  |   |  |   |
| <b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |  |                                      |                       |                     |                       |                        |   |                     |                          |   |  |  |  |  |  |   |  |   |  |   |
| 071813BB4  | Baxter International   |                                      | 11/21/2011            | Goldman Sachs       | 12/07/2011            | Goldman Sachs          | 2,000,000.000   | 2,030,520           | 2,029,120                | 2,029,419   |  | (1,101)  |  | (1,101)  |  |   | (299)  | (299)                                     | 8,700  | 7,000   |
| 055451AJ7  | BHP Billiton Finance   |                                      | 11/17/2011            | Goldman Sachs       | 12/05/2011            | Goldman Sachs          | 2,000,000.000   | 1,998,615           | 2,005,000                | 1,998,630   |  | 15   |  | 15   |  |   | 6,370  | 6,370                                     | 1,063  | 94  |
| 134429AU3  | Campbell Soup Company  |                                      | 10/20/2011            | Goldman Sachs       | 12/05/2011            | Goldman Sachs          | 2,000,000.000   | 2,140,800           | 2,122,400                | 2,134,863   |  | (5,937)  |  | (5,937)  |  |   | (12,463)                                     | (12,463)                                  | 21,188   | 13,125  |
| 36962G4H4  | General Electric Capital Corp                                  |                                      | 11/08/2011            | Goldman Sachs       | 12/07/2011            | Goldman Sachs          | 2,000,000.000   | 2,039,000           | 2,037,080                | 2,036,372   |  | (2,628)  |  | (2,628)  |  |   | 708  | 708                                       | 23,956   | 19,600  |
| 428236AQ6  | Hewlett-Packard Company  |                                      | 10/20/2011            | Goldman Sachs       | 12/07/2011            | Goldman Sachs          | 2,000,000.000   | 2,089,700           | 2,062,480                | 2,081,069   |  | (8,631)  |  | (8,631)  |  |   | (18,589)                                     | (18,589)                                  | 25,250   | 13,500  |
| 438516AW6  | Honeywell International Inc                                    |                                      | 11/28/2011            | Goldman Sachs       | 12/07/2011            | Goldman Sachs          | 2,000,000.000   | 2,091,160           | 2,089,940                | 2,088,937   |  | (2,223)  |  | (2,223)  |  |   | 1,003  | 1,003                                     | 23,847   | 21,250  |
| 24422EQU6  | John Deere Capital Corp MTN                                    |                                      | 11/16/2011            | Goldman Sachs       | 12/06/2011            | Goldman Sachs          | 2,000,000.000   | 2,146,380           | 2,138,340                | 2,142,335   |  | (4,045)  |  | (4,045)  |  |   | (3,995)                                      | (3,995)                                   | 24,772   | 19,872  |
| 713448BQ0  | Pepsico, Inc   |                                      | 11/28/2011            | Goldman Sachs       | 12/06/2011            | Goldman Sachs          | 2,000,000.000   | 2,007,580           | 2,006,300                | 2,007,492   |  | (88)   |  | (88)   |  |   | (1,192)                                      | (1,192)                                   | 2,139  | 1,750   |
| 718172AG4  | Phillip Morris International                                   |                                      | 10/20/2011            | Goldman Sachs       | 12/05/2011            | Goldman Sachs          | 2,000,000.000   | 2,279,540           | 2,253,600                | 2,265,722   |  | (13,818)   |  | (13,818)   |  |   | (12,122)                                     | (12,122)                                  | 30,938   | 14,514  |
| 801060AA2  | Sanofi   |                                      | 11/09/2011            | Goldman Sachs       | 12/05/2011            | Goldman Sachs          | 2,000,000.000   | 2,018,700           | 2,011,200                | 2,018,289   |  | (411)  |  | (411)  |  |   | (7,089)                                      | (7,089)                                   | 4,533  | 3,000   |
| 25468PCQ7  | The Walt Disney Company  |                                      | 11/30/2011            | Goldman Sachs       | 12/05/2011            | Goldman Sachs          | 1,500,000.000   | 1,495,095           | 1,497,150                | 1,495,122   |  | 27   |  | 27   |  |   | 2,028  | 2,028                                     | 219  |   |
| 92343VAN4  | Verizon Communications Inc                                     |                                      | 11/10/2011            | Goldman Sachs       | 12/07/2011            | Goldman Sachs          | 2,000,000.000   | 2,123,000           | 2,116,120                | 2,116,743   |  | (6,257)  |  | (6,257)  |  |   | (623)  | (623)                                     | 16,625   | 9,042   |
| 92976WBJ4  | Wachovia Corporation   |                                      | 11/15/2011            | Goldman Sachs       | 12/06/2011            | Goldman Sachs          | 2,000,000.000   | 2,123,920           | 2,112,000                | 2,118,973   |  | (4,947)  |  | (4,947)  |  |   | (6,973)                                      | (6,973)                                   | 11,611   | 5,194   |
| 931422AD1  | Walgreen Co  |                                      | 11/18/2011            | Goldman Sachs       | 12/06/2011            | Goldman Sachs          | 2,000,000.000   | 2,141,600           | 2,135,720                | 2,137,889   |  | (3,711)  |  | (3,711)  |  |   | (2,169)                                      | (2,169)                                   | 34,667   | 30,333  |
| 983024AE0  | Wyeth  |                                      | 11/10/2011            | Goldman Sachs       | 12/05/2011            | Goldman Sachs          | 2,000,000.000   | 2,206,340           | 2,189,700                | 2,200,668   |  | (5,672)  |  | (5,672)  |  |   | (10,968)                                     | (10,968)                                  | 38,806   | 32,083  |
| 064149B97  | Bank of Nova Scotia  | I                                    | 11/16/2011            | Goldman Sachs       | 12/06/2011            | Goldman Sachs          | 2,000,000.000   | 2,057,080           | 2,047,400                | 2,055,713   |  | (1,367)  |  | (1,367)  |  |   | (8,313)                                      | (8,313)                                   | 22,694   | 20,319  |
| 78008HX96  | Royal Bank of Canada MTN                                       | I                                    | 11/04/2011            | Goldman Sachs       | 12/06/2011            | Goldman Sachs          | 2,000,000.000   | 2,045,200           | 2,035,400                | 2,043,024   |  | (2,176)  |  | (2,176)  |  |   | (7,624)                                      | (7,624)                                   | 15,167   | 11,667  |
| 3899999  | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                      |                       |                     |                       |                        | 33500000.000  | 35,034,230          | 34,888,950               | 34,971,260  |  | (62,970)   |  | (62,970)   |  |   | (82,310)                                     | (82,310)                                  | 306,173  | 222,344   |
| 8399998  | Subtotal - Bonds   |                                      |                       |                     |                       |                        | 33500000.000  | 35,034,230          | 34,888,950               | 34,971,260  |  | (62,970)   |  | (62,970)   |  |   | (82,310)                                     | (82,310)                                  | 306,173  | 222,344   |
| 9999999  | Totals   |                                      |                       |                     |                       |                        |   | 35,034,230          | 34,888,950               | 34,971,260  |  | (62,970)   |  | (62,970)   |  |   | (82,310)                                     | (82,310)                                  | 306,173  | 222,344   |

## SCHEDULE D - PART 6 - SECTION 1

### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1<br>CUSIP<br>Identification                      | 2<br>Description<br>Name of Subsidiary, Controlled or Affiliated Company | 3<br>Foreign | 4<br>NAIC<br>Company<br>Code or<br>Alien Insurer<br>Identification<br>Number | 5<br>NAIC<br>Valuation<br>Method<br>(See SVO<br>Purposes<br>and<br>Procedures<br>manual) | 6<br>Do Insurer's<br>Assets Include<br>Intangible<br>Assets<br>connected with<br>Holding of Such<br>Company's<br>Stock? | 7<br>Total Amount<br>of Such<br>Intangible Assets | 8<br>Book/Adjusted<br>Carrying Value | Stock of Such Company Owned<br>by Insurer on Statement Date |                           |
|---|--|--------------|--|--|---|---|--------------------------------------|---|---------------------------|
|   |  |              |  |  |   |   |                                      | 9<br>Number of<br>Shares                                    | 10<br>% of<br>Outstanding |
| NONE  |  |              |  |  |   |   |                                      |   |                           |
| 1999999 Total - Preferred and Common Stocks ..... |  |              |  |  |   |   |                                      | ... X X X ...   | ... X X X ...             |

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

## SCHEDULE D - PART 6 - SECTION 2

| 1<br>CUSIP<br>Identification                      | 2<br>Name of Lower-tier Company | 3<br>Name of Company Listed<br>in Section 1 Which Controls<br>Lower-tier Company | 4<br>Total Amount of<br>Intangible Assets<br>Included in<br>Amount Shown<br>in Column 7,<br>Section 1 | Stock in Lower-tier Company<br>Owned Indirectly by Insurer on<br>Statement Date |                          |
|---|---------------------------------|--|---|---|--------------------------|
|   |                                 |  |   | 5<br>Number<br>of Shares  | 6<br>% of<br>Outstanding |
| NONE  |                                 |  |   |   |                          |
| 0399999 Total - Preferred and Common Stocks ..... |                                 |  |   | ... X X X ...   | ... X X X ...            |

# SCHEDULE DA - PART 1

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

| 1<br>CUSIP<br>Identi-<br>fication                                | 2<br>Description   | Codes     |                   | 5<br>Date<br>Acquired | 6<br>Name of<br>Vendor | 7<br>Maturity<br>Date | 8<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                  |  |   |  | 13<br>Par<br>Value | 14<br>Actual<br>Cost | Interest   |  |               |                            |                    |   | 21<br>Paid For<br>Accrued<br>Interest |
|--|--|-----------|-------------------|-----------------------|------------------------|-----------------------|---|---|--|---|--|--------------------|----------------------|--|--|---------------|----------------------------|--------------------|---|---------------------------------------|
|  |  | 3<br>Code | 4<br>For-<br>eign |                       |                        |                       |   | 9<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 10<br>Current Year's<br>(Amortization)/<br>Accretion | 11<br>Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 12<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                    |                      | 15<br>Amount Due<br>and Accrued<br>Dec. 31 of<br>Current Year<br>on Bond Not<br>in Default | 16<br>Non-Admitted<br>Due and<br>Accrued | 17<br>Rate of | 18<br>Effective<br>Rate of | 19<br>When<br>Paid | 20<br>Amount<br>Received<br>During Year |                                       |
| <b>Bonds - U.S. Governments - Issuer Obligations</b>             |  |           |                   |                       |                        |                       |   |   |  |   |  |                    |                      |  |  |               |                            |                    |   |                                       |
|  | FHLMC 5.75%  |           |                   | 03/29/2011            | Goldman Sachs          | 01/15/2012            | 3,507,532                                   |   | (145,768)  |   |  | 3,500,000          | 3,653,300            | 92,799   |  | 5.750         | 0.210                      | JJ                 | 100,625                                 | 41,927                                |
|  | US Treasury Note 1.375%                                  |           |                   | 02/18/2011            | Goldman Sachs          | 02/15/2012            | 3,504,688                                   |   | (32,062)   |   |  | 3,500,000          | 3,536,750            | 18,145   |  | 1.375         | 0.302                      | FA                 | 24,063                                  | 931                                   |
|  | US Treasury Note 4.625%                                  |           |                   | 04/11/2011            | Goldman Sachs          | 02/29/2012            | 3,273,101                                   |   | (116,609)  |   |  | 3,250,000          | 3,389,710            | 50,104   |  | 4.625         | 0.241                      | FA                 | 75,156                                  | 1,979                                 |
| 0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations |  |           |                   |                       |                        |                       | 10,285,321                                  |   | (294,439)  |   |  | 10,250,000         | 10,579,760           | 161,048  |  | X X X         | X X X                      | X X X              | 199,844                                 | 44,837                                |
| 0599999 Subtotal - Bonds - U.S. Governments                      |  |           |                   |                       |                        |                       | 10,285,321                                  |   | (294,439)  |   |  | 10,250,000         | 10,579,760           | 161,048  |  | X X X         | X X X                      | X X X              | 199,844                                 | 44,837                                |
| 7799999 Subtotal - Issuer Obligations                            |  |           |                   |                       |                        |                       | 10,285,321                                  |   | (294,439)  |   |  | 10,250,000         | 10,579,760           | 161,048  |  | X X X         | X X X                      | X X X              | 199,844                                 | 44,837                                |
| 8399999 Total Bonds  |  |           |                   |                       |                        |                       | 10,285,321                                  |   | (294,439)  |   |  | 10,250,000         | 10,579,760           | 161,048  |  | X X X         | X X X                      | X X X              | 199,844                                 | 44,837                                |
| 8699999 Total - Parent, Subsidiaries and Affiliates              |  |           |                   |                       |                        |                       |   |   |  |   |  | X X X              |                      |  |  | X X X         | X X X                      | X X X              |   |                                       |
| <b>Exempt Money Market Mutual Funds</b>                          |  |           |                   |                       |                        |                       |   |   |  |   |  |                    |                      |  |  |               |                            |                    |   |                                       |
| 09248U718  | BlackRock Liquidity Funds T-Fund Inst Shares             |           |                   | 12/01/2011            | PNC Inst Invest        | 12/31/2012            | 168,161,267                                 |   |  |   |  |                    | 168,161,267          | 1,836  |  | 1.000         | 1.000                      | MON                | 13,463                                  |                                       |
| 38141W323  | Goldman Sachs Financial Square Treasury Obligations Fund |           |                   | 12/31/2011            | Goldman Sachs          | 12/31/2012            | 30,186,557                                  |   |  |   |  |                    | 30,186,557           |  |  | 1.900         | 1.900                      | MON                | 3,777                                   |                                       |
| 8899999 Subtotal - Exempt Money Market Mutual Funds              |  |           |                   |                       |                        |                       | 198,347,823                                 |   |  |   |  | X X X              | 198,347,823          | 1,836  |  | X X X         | X X X                      | X X X              | 17,240                                  |                                       |
| 9199999 Total Short-Term Investments                             |  |           |                   |                       |                        |                       | 208,633,144                                 |   | (294,439)  |   |  | X X X              | 208,927,583          | 162,885  |  | X X X         | X X X                      | X X X              | 217,084                                 | 44,837                                |

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . . NONE

E22 Schedule DB - Part D Counterparty Exposure for Derivative Instruments Open NONE

E23 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE

E24 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE

## SCHEDULE E - PART 1 - CASH

| 1<br>Depository  | 2<br>Code                | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>*       |       |
|--|--------------------------|-----------------------|--|---|--------------|--------------|-------|
| <b>open depositories</b>   |                          |                       |  |   |              |              |       |
| PNC Bank - Medical Expense Account .....   | Baltimore MD .....       |                       |  |   | (5,524,646)  | X X X        |       |
| PNC Bank - Medical Expense Account .....   | Baltimore MD .....       |                       |  |   | (15,808,506) | X X X        |       |
| PNC Bank - Investment Account .....  | Baltimore MD .....       |                       |  |   | 14,013       | X X X        |       |
| PNC Bank - Investment Account .....  | Baltimore MD .....       |                       |  |   | 68,019       | X X X        |       |
| Central Bank .....   | Jefferson City, MO ..... |                       |  |   | 28,954       | X X X        |       |
| Goldman Sachs .....  | Philadelphia, PA .....   |                       |  |   | 1,467        | X X X        |       |
| 0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....      |                          |                       |  |   |              |              |       |
|  |                          |                       |  |   |              | X X X        |       |
| 0199999 Totals - Open Depositories .....   |                          |                       |  |   |              | (21,220,699) | X X X |
| 0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories ..... |                          |                       |  |   |              |              |       |
|  |                          |                       |  |   |              | X X X        |       |
| 0299999 Totals - Suspended Depositories .....  |                          |                       |  |   |              | X X X        |       |
| 0399999 Total Cash On Deposit .....  |                          |                       |  |   |              | (21,220,699) | X X X |
| 0499999 Cash in Company's Office .....   |                          |                       |  |   |              | X X X        |       |
| 0599999 Total Cash .....   |                          |                       |  |   |              | (21,220,699) | X X X |

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

|                   |              |                |              |                    |              |                    |              |
|-------------------|--------------|----------------|--------------|--------------------|--------------|--------------------|--------------|
| 1. January .....  | (26,444,619) | 4. April ..... | (26,680,886) | 7. July .....      | (30,994,617) | 10. October .....  | 27,975,363   |
| 2. February ..... | (16,064,175) | 5. May .....   | (22,161,817) | 8. August .....    | (27,536,103) | 11. November ..... | (17,887,096) |
| 3. March .....    | (19,547,310) | 6. June .....  | (5,367,375)  | 9. September ..... | (17,744,622) | 12. December ..... | (21,220,699) |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>Description                     | 2<br>Code | 3<br>Date<br>Acquired | 4<br>Rate<br>of Interest | 5<br>Maturity<br>Date | 6<br>Book/Adjusted<br>Carrying Value | 7<br>Amount of<br>Interest Due<br>& Accrued | 8<br>Amount<br>Received<br>During Year |
|--------------------------------------|-----------|-----------------------|--------------------------|-----------------------|--------------------------------------|---|--|
| <b>NONE</b>                          |           |                       |                          |                       |                                      |   |  |
| 8699999 Total Cash Equivalents ..... |           |                       |                          |                       |                                      |   |  |

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States. Etc.   | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For<br>the Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|--|----------------------|-------------------------|--|--------------------|--------------------------------------|--------------------|
|  |                      |                         | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
|  |                      |                         | 1. Alabama (AL) .....                            |                    |                                      |                    |
| 2. Alaska (AK) .....   |                      |                         |  |                    |                                      |                    |
| 3. Arizona (AZ) .....  |                      |                         |  |                    |                                      |                    |
| 4. Arkansas (AR) .....   | B                    | Health Insurance .....  | 120,426  | 120,431            |                                      |                    |
| 5. California (CA) .....   |                      |                         |  |                    |                                      |                    |
| 6. Colorado (CO) .....   |                      |                         |  |                    |                                      |                    |
| 7. Connecticut (CT) .....  |                      |                         |  |                    |                                      |                    |
| 8. Delaware (DE) .....   |                      |                         |  |                    |                                      |                    |
| 9. District of Columbia (DC) .....   |                      |                         |  |                    |                                      |                    |
| 10. Florida (FL) .....   |                      |                         |  |                    |                                      |                    |
| 11. Georgia (GA) .....   | B                    | Health Insurance .....  |  |                    | 120,426                              | 120,431            |
| 12. Hawaii (HI) .....  |                      |                         |  |                    |                                      |                    |
| 13. Idaho (ID) .....   |                      |                         |  |                    |                                      |                    |
| 14. Illinois (IL) .....  |                      |                         |  |                    |                                      |                    |
| 15. Indiana (IN) .....   |                      |                         |  |                    |                                      |                    |
| 16. Iowa (IA) .....  |                      |                         |  |                    |                                      |                    |
| 17. Kansas (KS) .....  |                      |                         |  |                    |                                      |                    |
| 18. Kentucky (KY) .....  |                      |                         |  |                    |                                      |                    |
| 19. Louisiana (LA) .....   |                      |                         |  |                    |                                      |                    |
| 20. Maine (ME) .....   |                      |                         |  |                    |                                      |                    |
| 21. Maryland (MD) .....  |                      |                         |  |                    |                                      |                    |
| 22. Massachusetts (MA) .....   |                      |                         |  |                    |                                      |                    |
| 23. Michigan (MI) .....  |                      |                         |  |                    |                                      |                    |
| 24. Minnesota (MN) .....   |                      |                         |  |                    |                                      |                    |
| 25. Mississippi (MS) .....   |                      |                         |  |                    |                                      |                    |
| 26. Missouri (MO) .....  | B                    | Health Insurance .....  |  |                    | 612,477                              | 612,501            |
| 27. Montana (MT) .....   |                      |                         |  |                    |                                      |                    |
| 28. Nebraska (NE) .....  |                      |                         |  |                    |                                      |                    |
| 29. Nevada (NV) .....  |                      |                         |  |                    |                                      |                    |
| 30. New Hampshire (NH) .....   |                      |                         |  |                    |                                      |                    |
| 31. New Jersey (NJ) .....  |                      |                         |  |                    |                                      |                    |
| 32. New Mexico (NM) .....  |                      |                         |  |                    |                                      |                    |
| 33. New York (NY) .....  |                      |                         |  |                    |                                      |                    |
| 34. North Carolina (NC) .....  |                      |                         |  |                    |                                      |                    |
| 35. North Dakota (ND) .....  |                      |                         |  |                    |                                      |                    |
| 36. Ohio (OH) .....  |                      |                         |  |                    |                                      |                    |
| 37. Oklahoma (OK) .....  |                      |                         |  |                    |                                      |                    |
| 38. Oregon (OR) .....  |                      |                         |  |                    |                                      |                    |
| 39. Pennsylvania (PA) .....  |                      |                         |  |                    |                                      |                    |
| 40. Rhode Island (RI) .....  |                      |                         |  |                    |                                      |                    |
| 41. South Carolina (SC) .....  | B                    | Health Insurance .....  |  |                    | 302,069                              | 302,081            |
| 42. South Dakota (SD) .....  |                      |                         |  |                    |                                      |                    |
| 43. Tennessee (TN) .....   |                      |                         |  |                    |                                      |                    |
| 44. Texas (TX) .....   |                      |                         |  |                    |                                      |                    |
| 45. Utah (UT) .....  |                      |                         |  |                    |                                      |                    |
| 46. Vermont (VT) .....   |                      |                         |  |                    |                                      |                    |
| 47. Virginia (VA) .....  |                      |                         |  |                    |                                      |                    |
| 48. Washington (WA) .....  |                      |                         |  |                    |                                      |                    |
| 49. West Virginia (WV) .....   |                      |                         |  |                    |                                      |                    |
| 50. Wisconsin (WI) .....   |                      |                         |  |                    |                                      |                    |
| 51. Wyoming (WY) .....   |                      |                         |  |                    |                                      |                    |
| 52. American Samoa (AS) .....  |                      |                         |  |                    |                                      |                    |
| 53. Guam (GU) .....  |                      |                         |  |                    |                                      |                    |
| 54. Puerto Rico (PR) .....   |                      |                         |  |                    |                                      |                    |
| 55. U.S. Virgin Islands (VI) .....   |                      |                         |  |                    |                                      |                    |
| 56. Northern Mariana Islands (MP) .....                                      |                      |                         |  |                    |                                      |                    |
| 57. Canada (CN) .....  |                      |                         |  |                    |                                      |                    |
| 58. Aggregate other alien (OT) .....   | X X X                | X X X                   |  |                    |                                      |                    |
| 59. Total .....  | X X X                | X X X                   | 120,426  | 120,431            | 1,034,972                            | 1,035,013          |
| <b>DETAILS OF WRITE-INS</b>  |                      |                         |  |                    |                                      |                    |
| 5801. ....   |                      |                         |  |                    |                                      |                    |
| 5802. ....   |                      |                         |  |                    |                                      |                    |
| 5803. ....   |                      |                         |  |                    |                                      |                    |
| 5898. Summary of remaining write-ins<br>for Line 58 from overflow page ..... | X X X                | X X X                   |  |                    |                                      |                    |
| 5899. Totals (Lines 5801 through 5803<br>plus 5898) (Line 58 above) .....    | X X X                | X X X                   |  |                    |                                      |                    |

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