



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

Motor Club Insurance Company

| | | |
|---|---|--|
| NAIC Group Code..... 0, 0 <small>(Current Period) (Prior Period)</small> | NAIC Company Code..... 12487 | Employer's ID Number..... 20-3462094 |
| Organized under the Laws of Rhode Island | State of Domicile or Port of Entry Rhode Island | Country of Domicile US |
| Incorporated/Organized..... September 14, 2005 | Commenced Business..... January 1, 2006 | |
| Statutory Home Office | 110 Royal Little Drive..... Providence RI US 02904 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small> | |
| Main Administrative Office | 110 Royal Little Drive..... Providence RI US..... 02904 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small> | 401-868-6520 <small>(Area Code) (Telephone Number)</small> |
| Mail Address | 110 Royal Little Drive..... Providence RI US 02904 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small> | |
| Primary Location of Books and Records | 110 Royal Little Drive..... Providence RI US 02904 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small> | 401-868-6520 <small>(Area Code) (Telephone Number)</small> |
| Internet Web Site Address | N/A | |
| Statutory Statement Contact | Russell Stephen Manty <small>(Name)</small> smanty@aaanortheast.com <small>(E-Mail Address)</small> | 401-868-6106 <small>(Area Code) (Telephone Number) (Extension)</small> 401-868-2013 <small>(Fax Number)</small> |

OFFICERS

| Name | Title | Name | Title |
|--------------------------|-----------|-------------------------|------------------------------|
| 1. Mark Allen Shaw | President | 2. Francis Xavier Doyle | Vice President and Secretary |
| 3. Russell Stephen Manty | Treasurer | 4. | |

OTHER

DIRECTORS OR TRUSTEES

| | | | |
|----------------------------|-----------------------|-----------------------|---------------------------|
| Mark Allen Shaw | John Michael Costello | William Alfred Mekrut | Irving Emerson Rogers III |
| Michael Francis Fitzgerald | | | |

State of..... Rhode Island
County of..... Providence

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

| | | |
|---|---|---|
| _____ (Signature) Mark Allen Shaw | _____ (Signature) Francis Xavier Doyle | _____ (Signature) Russell Stephen Manty |
| 1. (Printed Name) President | 2. (Printed Name) Vice President and Secretary | 3. (Printed Name) Treasurer |
| _____ (Title) | _____ (Title) | _____ (Title) |

Subscribed and sworn to before me
This _____ day of _____ 2016

a. Is this an original filing? Yes [X] No []
b. If no
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---------------------------|-----------------|---|--|-----------------------------------|-----------------|
| | 1 Amount | 2 Percentage | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities..... | | 0.0 | | | 0 | 0.0 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies..... | | 0.0 | | | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies..... | | 0.0 | | | 0 | 0.0 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)..... | | 0.0 | | | 0 | 0.0 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations..... | 1,163,450 | 2.6 | 1,163,450 | | 1,163,450 | 2.6 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations..... | 5,101,655 | 11.3 | 5,101,655 | | 5,101,655 | 11.3 |
| 1.43 Revenue and assessment obligations..... | 15,746,597 | 35.0 | 15,746,597 | | 15,746,597 | 35.0 |
| 1.44 Industrial development and similar obligations..... | | 0.0 | | | 0 | 0.0 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA..... | | 0.0 | | | 0 | 0.0 |
| 1.512 Issued or guaranteed by FNMA and FHLMC..... | | 0.0 | | | 0 | 0.0 |
| 1.513 All other..... | | 0.0 | | | 0 | 0.0 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA..... | | 0.0 | | | 0 | 0.0 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... | | 0.0 | | | 0 | 0.0 |
| 1.523 All other..... | | 0.0 | | | 0 | 0.0 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)..... | | 0.0 | | | 0 | 0.0 |
| 2.2 Unaffiliated non-U.S. securities (including Canada)..... | | 0.0 | | | 0 | 0.0 |
| 2.3 Affiliated securities..... | | 0.0 | | | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds..... | 20,051,210 | 44.5 | 20,051,210 | | 20,051,210 | 44.5 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated..... | | 0.0 | | | 0 | 0.0 |
| 3.22 Unaffiliated..... | | 0.0 | | | 0 | 0.0 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated..... | | 0.0 | | | 0 | 0.0 |
| 3.32 Unaffiliated..... | | 0.0 | | | 0 | 0.0 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated..... | | 0.0 | | | 0 | 0.0 |
| 3.42 Unaffiliated..... | | 0.0 | | | 0 | 0.0 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated..... | | 0.0 | | | 0 | 0.0 |
| 3.52 Unaffiliated..... | | 0.0 | | | 0 | 0.0 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development..... | | 0.0 | | | 0 | 0.0 |
| 4.2 Agricultural..... | | 0.0 | | | 0 | 0.0 |
| 4.3 Single family residential properties..... | | 0.0 | | | 0 | 0.0 |
| 4.4 Multifamily residential properties..... | | 0.0 | | | 0 | 0.0 |
| 4.5 Commercial loans..... | | 0.0 | | | 0 | 0.0 |
| 4.6 Mezzanine real estate loans..... | | 0.0 | | | 0 | 0.0 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company..... | | 0.0 | | | 0 | 0.0 |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)..... | | 0.0 | | | 0 | 0.0 |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)..... | | 0.0 | | | 0 | 0.0 |
| 6. Contract loans..... | | 0.0 | | | 0 | 0.0 |
| 7. Derivatives..... | | 0.0 | | | 0 | 0.0 |
| 8. Receivables for securities..... | | 0.0 | | | 0 | 0.0 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral)..... | | 0.0 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments..... | 579,308 | 1.3 | 579,308 | | 579,308 | 1.3 |
| 11. Other invested assets..... | 2,410,492 | 5.4 | 2,410,492 | | 2,410,492 | 5.4 |
| 12. Total invested assets..... | 45,052,712 | 100.0 | 45,052,712 | 0 | 45,052,712 | 100.0 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|-----|--|-------------|---|
| 1. | Book/adjusted carrying value, December 31 of prior year..... | | |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6)..... | | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9)..... | | 0 |
| 3. | Current year change in encumbrances: | | |
| 3.1 | Totals, Part 1, Column 13..... | | |
| 3.2 | Totals, Part 3, Column 11..... | | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18..... | | |
| 5. | Deduct amounts received on disposals, Part 3, Column 15..... | | |
| 6. | Total foreign exchange change in book/adjusted carrying value: | NONE | |
| 6.1 | Totals, Part 1, Column 15..... | | |
| 6.2 | Totals, Part 3, Column 13..... | | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized: | | |
| 7.1 | Totals, Part 1, Column 12..... | | |
| 7.2 | Totals, Part 3, Column 10..... | | 0 |
| 8. | Deduct current year's depreciation: | | |
| 8.1 | Totals, Part 1, Column 11..... | | |
| 8.2 | Totals, Part 3, Column 9..... | | 0 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | | 0 |
| 10. | Deduct total nonadmitted amounts..... | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10)..... | | 0 |

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|------|--|-------------|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year..... | | |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 7)..... | | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 8)..... | | 0 |
| 3. | Capitalized deferred interest and other: | | |
| 3.1 | Totals, Part 1, Column 12..... | | |
| 3.2 | Totals, Part 3, Column 11..... | | 0 |
| 4. | Accrual of discount..... | | |
| 5. | Unrealized valuation increase (decrease): | | |
| 5.1 | Totals, Part 1, Column 9..... | | |
| 5.2 | Totals, Part 3, Column 8..... | NONE | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 18..... | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 15..... | | |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees..... | | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| 9.1 | Totals, Part 1, Column 13..... | | |
| 9.2 | Totals, Part 3, Column 13..... | | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| 10.1 | Totals, Part 1, Column 11..... | | |
| 10.2 | Totals, Part 3, Column 10..... | | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | | 0 |
| 12. | Total valuation allowance..... | | |
| 13. | Subtotal (Line 11 plus Line 12)..... | | 0 |
| 14. | Deduct total nonadmitted amounts..... | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14)..... | | 0 |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | |
|---|--------|-----------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | | 2,355,522 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8)..... | | |
| 2.2 Additional investment made after acquisition (Part 2, Column 9)..... | | 0 |
| 3. Capitalized deferred interest and other: | | |
| 3.1 Totals, Part 1, Column 16..... | | |
| 3.2 Totals, Part 3, Column 12..... | | 0 |
| 4. Accrual of discount..... | | |
| 5. Unrealized valuation increase (decrease): | | |
| 5.1 Totals, Part 1, Column 13..... | 54,970 | |
| 5.2 Totals, Part 3, Column 9..... | | 54,970 |
| 6. Total gain (loss) on disposals, Part 3, Column 19..... | | |
| 7. Deduct amounts received on disposals, Part 3, Column 16..... | | |
| 8. Deduct amortization of premium and depreciation..... | | |
| 9. Total foreign exchange change in book/adjusted carrying value: | | |
| 9.1 Totals, Part 1, Column 17..... | | |
| 9.2 Totals, Part 3, Column 14..... | | 0 |
| 10. Deduct current year's other-than-temporary impairment recognized: | | |
| 10.1 Totals, Part 1, Column 15..... | | |
| 10.2 Totals, Part 3, Column 11..... | | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | | 2,410,492 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | | 2,410,492 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | |
|--|-------------|-------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | | 43,787,757 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7..... | | 17,733,464 |
| 3. Accrual of discount..... | | 24,702 |
| 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..... | (1,352,265) | |
| 4.4 Part 4, Column 11..... | (932,818) | (2,285,083) |
| 5. Total gain (loss) on disposals, Part 4, Column 19..... | | 1,087,726 |
| 6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7..... | | 17,689,967 |
| 7. Deduct amortization of premium..... | | 595,708 |
| 8. Total foreign exchange change in book/adjusted carrying value: | | |
| 8.1 Part 1, Column 15..... | | |
| 8.2 Part 2, Section 1, Column 19..... | | |
| 8.3 Part 2, Section 2, Column 16..... | | |
| 8.4 Part 4, Column 15..... | | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized: | | |
| 9.1 Part 1, Column 14..... | | |
| 9.2 Part 2, Section 1, Column 17..... | | |
| 9.3 Part 2, Section 2, Column 14..... | | |
| 9.4 Part 4, Column 13..... | | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | | 42,062,891 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | | 42,062,891 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|---|--|--------------------------------------|-------------------|-------------------|----------------------------|
| BONDS Governments (Including all obligations guaranteed by governments) | 1. United States..... | | | | |
| | 2. Canada..... | | | | |
| | 3. Other Countries..... | | | | |
| | 4. Totals..... | 0 | 0 | 0 | 0 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals..... | 1,163,450 | 1,180,417 | 1,228,083 | 1,110,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals..... | 5,101,655 | 5,125,281 | 5,192,205 | 4,940,000 |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals..... | 15,746,597 | 16,009,651 | 16,254,970 | 14,775,000 |
| Industrial and Miscellaneous and Hybrid Securities (Unaffiliated) | 8. United States..... | | | | |
| | 9. Canada..... | | | | |
| | 10. Other Countries..... | | | | |
| | 11. Totals..... | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 12. Totals..... | | | | |
| | 13. Total Bonds..... | 22,011,702 | 22,315,349 | 22,675,258 | 20,825,000 |
| PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated) | 14. United States..... | | | | |
| | 15. Canada..... | | | | |
| | 16. Other Countries..... | | | | |
| | 17. Totals..... | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 18. Totals..... | | | | |
| | 19. Total Preferred Stocks..... | 0 | 0 | 0 | |
| COMMON STOCKS Industrial and Miscellaneous (Unaffiliated) | 20. United States..... | 20,051,210 | 20,051,210 | 19,897,466 | |
| | 21. Canada..... | | | | |
| | 22. Other Countries..... | | | | |
| | 23. Totals..... | 20,051,210 | 20,051,210 | 19,897,466 | |
| Parent, Subsidiaries and Affiliates | 24. Totals..... | | | | |
| | 25. Total Common Stocks..... | 20,051,210 | 20,051,210 | 19,897,466 | |
| | 26. Total Stocks..... | 20,051,210 | 20,051,210 | 19,897,466 | |
| | 27. Total Bonds and Stocks.... | 42,062,912 | 42,366,559 | 42,572,724 | |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 9.7 | 8 Total from Column 6 Prior Year | 9 % from Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|----------------------------|-------------------------------------|--|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 NAIC 1..... | 333,440 | | | | | 333,440 | 1.5 | 251,886 | 1.1 | 333,440 | |
| 1.2 NAIC 2..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals..... | 333,440 | 0 | 0 | 0 | 0 | 333,440 | 1.5 | 251,886 | 1.1 | 333,440 | 0 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 NAIC 1..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.2 NAIC 2..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed | | | | | | | | | | | |
| 3.1 NAIC 1..... | 418,437 | 517,514 | 72,858 | | | 1,008,809 | 4.5 | 1,637,807 | 7.0 | 1,008,809 | |
| 3.2 NAIC 2..... | | 154,641 | | | | 154,641 | 0.7 | | 0.0 | 154,641 | |
| 3.3 NAIC 3..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals..... | 418,437 | 672,155 | 72,858 | 0 | 0 | 1,163,450 | 5.2 | 1,637,807 | 7.0 | 1,163,450 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 NAIC 1..... | 116,724 | 3,399,543 | 363,085 | 345,000 | 403,557 | 4,627,909 | 20.7 | 4,969,286 | 21.4 | 4,627,909 | |
| 4.2 NAIC 2..... | | 108,746 | | | | 108,746 | 0.5 | 402,721 | 1.7 | 108,746 | |
| 4.3 NAIC 3..... | 365,000 | | | | | 365,000 | 1.6 | | 0.0 | 365,000 | |
| 4.4 NAIC 4..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals..... | 481,724 | 3,508,289 | 363,085 | 345,000 | 403,557 | 5,101,655 | 22.8 | 5,372,007 | 23.1 | 5,101,655 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 NAIC 1..... | 1,564,907 | 11,104,129 | 2,286,504 | 280,773 | 425,556 | 15,661,869 | 70.1 | 15,691,095 | 67.4 | 15,661,869 | |
| 5.2 NAIC 2..... | | | 84,728 | | | 84,728 | 0.4 | 318,652 | 1.4 | 84,728 | |
| 5.3 NAIC 3..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals..... | 1,564,907 | 11,104,129 | 2,371,232 | 280,773 | 425,556 | 15,746,597 | 70.5 | 16,009,747 | 68.8 | 15,746,597 | 0 |

9015

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

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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 9.7 | 8 Total from Column 6 Prior Year | 9 % from Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|----------------------------|-------------------------------------|--|----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | |
| 6.1 NAIC 1..... | | | | | | .0 | .00 | | .00 | | |
| 6.2 NAIC 2..... | | | | | | .0 | .00 | | .00 | | |
| 6.3 NAIC 3..... | | | | | | .0 | .00 | | .00 | | |
| 6.4 NAIC 4..... | | | | | | .0 | .00 | | .00 | | |
| 6.5 NAIC 5..... | | | | | | .0 | .00 | | .00 | | |
| 6.6 NAIC 6..... | | | | | | .0 | .00 | | .00 | | |
| 6.7 Totals..... | .0 | .0 | .0 | .0 | .0 | .0 | .00 | .0 | .00 | .0 | .0 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 NAIC 1..... | | | | | | .0 | .00 | | .00 | | |
| 7.2 NAIC 2..... | | | | | | .0 | .00 | | .00 | | |
| 7.3 NAIC 3..... | | | | | | .0 | .00 | | .00 | | |
| 7.4 NAIC 4..... | | | | | | .0 | .00 | | .00 | | |
| 7.5 NAIC 5..... | | | | | | .0 | .00 | | .00 | | |
| 7.6 NAIC 6..... | | | | | | .0 | .00 | | .00 | | |
| 7.7 Totals..... | .0 | .0 | .0 | .0 | .0 | .0 | .00 | .0 | .00 | .0 | .0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 NAIC 1..... | | | | | | .0 | .00 | | .00 | | |
| 8.2 NAIC 2..... | | | | | | .0 | .00 | | .00 | | |
| 8.3 NAIC 3..... | | | | | | .0 | .00 | | .00 | | |
| 8.4 NAIC 4..... | | | | | | .0 | .00 | | .00 | | |
| 8.5 NAIC 5..... | | | | | | .0 | .00 | | .00 | | |
| 8.6 NAIC 6..... | | | | | | .0 | .00 | | .00 | | |
| 8.7 Totals..... | .0 | .0 | .0 | .0 | .0 | .0 | .00 | .0 | .00 | .0 | .0 |

NONE

901S

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

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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 9.7 | 8 Total from Column 6 Prior Year | 9 % from Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|----------------------------|-------------------------------------|--|----------------------------------|--------------------------------|-------------------------------------|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 NAIC 1..... | (d).....2,433,508 |15,021,186 |2,722,447 |625,773 |829,113 |21,632,027 |96.8 |XXX |XXX |21,632,027 |0 |
| 9.2 NAIC 2..... | (d).....0 |263,387 |84,728 |0 |0 |348,115 |1.6 |XXX |XXX |348,115 |0 |
| 9.3 NAIC 3..... | (d).....365,000 |0 |0 |0 |0 |365,000 |1.6 |XXX |XXX |365,000 |0 |
| 9.4 NAIC 4..... | (d).....0 |0 |0 |0 |0 |0 |0.0 |XXX |XXX |0 |0 |
| 9.5 NAIC 5..... | (d).....0 |0 |0 |0 |0 | (c).....0 |0.0 |XXX |XXX |0 |0 |
| 9.6 NAIC 6..... | (d).....0 |0 |0 |0 |0 | (c).....0 |0.0 |XXX |XXX |0 |0 |
| 9.7 Totals..... |2,798,508 |15,284,573 |2,807,175 |625,773 |829,113 | (b).....22,345,142 |100.0 |XXX |XXX |22,345,142 |0 |
| 9.8 Line 9.7 as a % of Col. 6..... |12.5 |68.4 |12.6 |2.8 |3.7 |100.0 |XXX |XXX |XXX |100.0 |0.0 |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 NAIC 1..... |3,550,971 |12,165,383 |3,123,024 |1,472,219 |2,238,477 |XXX |XXX |22,550,074 |96.9 |22,550,074 |0 |
| 10.2 NAIC 2..... | | |86,279 |402,721 |232,373 |XXX |XXX |721,373 |3.1 |721,373 |0 |
| 10.3 NAIC 3..... | | | | | |XXX |XXX |0 |0.0 | |0 |
| 10.4 NAIC 4..... | | | | | |XXX |XXX |0 |0.0 | |0 |
| 10.5 NAIC 5..... | | | | | |XXX |XXX | (c).....0 |0.0 | |0 |
| 10.6 NAIC 6..... | | | | | |XXX |XXX | (c).....0 |0.0 | |0 |
| 10.7 Totals..... |3,550,971 |12,165,383 |3,209,303 |1,874,940 |2,470,850 |XXX |XXX | (b).....23,271,447 |100.0 |23,271,447 |0 |
| 10.8 Line 10.7 as a % of Col. 8..... |15.3 |52.3 |13.8 |8.1 |10.6 |XXX |XXX |100.0 |XXX |100.0 |0.0 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 NAIC 1..... |2,433,508 |15,021,186 |2,722,447 |625,773 |829,113 |21,632,027 |96.8 |22,550,074 |96.9 |21,632,027 |XXX |
| 11.2 NAIC 2..... | |263,387 |84,728 | | |348,115 |1.6 |721,373 |3.1 |348,115 |XXX |
| 11.3 NAIC 3..... |365,000 | | | | |365,000 |1.6 |0 |0.0 |365,000 |XXX |
| 11.4 NAIC 4..... | | | | | |0 |0.0 |0 |0.0 |0 |XXX |
| 11.5 NAIC 5..... | | | | | |0 |0.0 |0 |0.0 |0 |XXX |
| 11.6 NAIC 6..... | | | | | |0 |0.0 |0 |0.0 |0 |XXX |
| 11.7 Totals..... |2,798,508 |15,284,573 |2,807,175 |625,773 |829,113 |22,345,142 |100.0 |23,271,447 |100.0 |22,345,142 |XXX |
| 11.8 Line 11.7 as a % of Col. 6..... |12.5 |68.4 |12.6 |2.8 |3.7 |100.0 |XXX |XXX |XXX |100.0 |XXX |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9..... |12.5 |68.4 |12.6 |2.8 |3.7 |100.0 |XXX |XXX |XXX |100.0 |XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 NAIC 1..... | | | | | |0 |0.0 |0 |0.0 |XXX |0 |
| 12.2 NAIC 2..... | | | | | |0 |0.0 |0 |0.0 |XXX |0 |
| 12.3 NAIC 3..... | | | | | |0 |0.0 |0 |0.0 |XXX |0 |
| 12.4 NAIC 4..... | | | | | |0 |0.0 |0 |0.0 |XXX |0 |
| 12.5 NAIC 5..... | | | | | |0 |0.0 |0 |0.0 |XXX |0 |
| 12.6 NAIC 6..... | | | | | |0 |0.0 |0 |0.0 |XXX |0 |
| 12.7 Totals..... |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |XXX |0 |
| 12.8 Line 12.7 as a % of Col. 6..... |0.0 |0.0 |0.0 |0.0 |0.0 |0.0 |XXX |XXX |XXX |XXX |0.0 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9..... |0.0 |0.0 |0.0 |0.0 |0.0 |0.0 |XXX |XXX |XXX |XXX |0.0 |

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- (a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....333,440; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|--------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type | 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 9.5 | Total from Column 6 Prior Year | % from Col. 7 Prior Year | Total Publicly Traded | Total Privately Placed |
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Issuer Obligations..... | 333,440 | | | | | 333,440 | 1.5 | 251,886 | 1.1 | 333,440 | |
| 1.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.4 Other Loan-Backed and Structured Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 1.5 Totals..... | 333,440 | 0 | 0 | 0 | 0 | 333,440 | 1.5 | 251,886 | 1.1 | 333,440 | 0 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Issuer Obligations..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.4 Other Loan-Backed and Structured Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 2.5 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 3.1 Issuer Obligations..... | 418,437 | 672,155 | 72,858 | | | 1,163,450 | 5.2 | 1,637,807 | 7.0 | 1,163,450 | |
| 3.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.4 Other Loan-Backed and Structured Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 3.5 Totals..... | 418,437 | 672,155 | 72,858 | 0 | 0 | 1,163,450 | 5.2 | 1,637,807 | 7.0 | 1,163,450 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 Issuer Obligations..... | 481,724 | 3,508,289 | 363,085 | 345,000 | 403,557 | 5,101,655 | 22.8 | 5,216,975 | 22.4 | 5,101,655 | |
| 4.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 4.4 Other Loan-Backed and Structured Securities..... | | | | | | 0 | 0.0 | 155,032 | 0.7 | | |
| 4.5 Totals..... | 481,724 | 3,508,289 | 363,085 | 345,000 | 403,557 | 5,101,655 | 22.8 | 5,372,007 | 23.1 | 5,101,655 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Issuer Obligations..... | 922,423 | 10,546,201 | 2,371,232 | 280,773 | 425,556 | 14,546,185 | 65.1 | 13,953,437 | 60.0 | 14,546,185 | |
| 5.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 5.4 Other Loan-Backed and Structured Securities..... | 642,484 | 557,928 | | | | 1,200,412 | 5.4 | 2,056,310 | 8.8 | 1,200,412 | |
| 5.5 Totals..... | 1,564,907 | 11,104,129 | 2,371,232 | 280,773 | 425,556 | 15,746,597 | 70.5 | 16,009,747 | 68.8 | 15,746,597 | 0 |
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | |
| 6.1 Issuer Obligations..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.4 Other Loan-Backed and Structured Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 6.5 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Issuer Obligations..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.4 Other Loan-Backed and Structured Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 7.5 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Issuer Obligations..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.2 Residential Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.3 Commercial Mortgage-Backed Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.4 Other Loan-Backed and Structured Securities..... | | | | | | 0 | 0.0 | | 0.0 | | |
| 8.5 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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SCHEDULE D - PART 1A - SECTION 2 (continued)

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

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 9.5 | 8 Total from Column 6 Prior Year | 9 % from Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|----------------------------|-------------------------------------|--|----------------------------------|--------------------------------|---------------------------------|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Issuer Obligations..... | 2,156,024 | 14,726,645 | 2,807,175 | 625,773 | 829,113 | 21,144,730 | 94.6 | XXX | XXX | 21,144,730 | 0 |
| 9.2 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.3 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.4 Other Loan-Backed and Structured Securities..... | 642,484 | 557,928 | 0 | 0 | 0 | 1,200,412 | 5.4 | XXX | XXX | 1,200,412 | 0 |
| 9.5 Totals..... | 2,798,508 | 15,284,573 | 2,807,175 | 625,773 | 829,113 | 22,345,142 | 100.0 | XXX | XXX | 22,345,142 | 0 |
| 9.6 Line 9.5 as a % of Col. 6..... | 12.5 | 68.4 | 12.6 | 2.8 | 3.7 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Issuer Obligations..... | 2,953,276 | 10,772,908 | 3,209,303 | 1,653,768 | 2,470,850 | XXX | XXX | 21,060,105 | 90.5 | 21,060,105 | 0 |
| 10.2 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 10.3 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 10.4 Other Loan-Backed and Structured Securities..... | 597,695 | 1,392,475 | 0 | 221,172 | 0 | XXX | XXX | 2,211,342 | 9.5 | 2,211,342 | 0 |
| 10.5 Totals..... | 3,550,971 | 12,165,383 | 3,209,303 | 1,874,940 | 2,470,850 | XXX | XXX | 23,271,447 | 100.0 | 23,271,447 | 0 |
| 10.6 Line 10.5 as a % of Col. 8..... | 15.3 | 52.3 | 13.8 | 8.1 | 10.6 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Issuer Obligations..... | 2,156,024 | 14,726,645 | 2,807,175 | 625,773 | 829,113 | 21,144,730 | 94.6 | 21,060,105 | 90.5 | 21,144,730 | XXX |
| 11.2 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.3 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.4 Other Loan-Backed and Structured Securities..... | 642,484 | 557,928 | 0 | 0 | 0 | 1,200,412 | 5.4 | 2,211,342 | 9.5 | 1,200,412 | XXX |
| 11.5 Totals..... | 2,798,508 | 15,284,573 | 2,807,175 | 625,773 | 829,113 | 22,345,142 | 100.0 | 23,271,447 | 100.0 | 22,345,142 | XXX |
| 11.6 Line 11.5 as a % of Col. 6..... | 12.5 | 68.4 | 12.6 | 2.8 | 3.7 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9..... | 12.5 | 68.4 | 12.6 | 2.8 | 3.7 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.2 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.3 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.4 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.5 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.6 Line 12.5 as a % of Col. 6..... | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9..... | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|--|------------|------------|-------------------|--|--|
| | Total | Bonds | Mortgage Loans | Other Short-term Investment Assets (a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year..... | 251,886 | 251,886 | | | |
| 2. Cost of short-term investments acquired..... | 17,834,770 | 17,834,770 | | | |
| 3. Accrual of discount..... | 0 | | | | |
| 4. Unrealized valuation increase (decrease)..... | 0 | | | | |
| 5. Total gain (loss) on disposals..... | 0 | | | | |
| 6. Deduct consideration received on disposals..... | 17,753,216 | 17,753,216 | | | |
| 7. Deduct amortization of premium..... | 0 | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 0 | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 333,440 | 333,440 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts..... | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 333,440 | 333,440 | 0 | 0 | 0 |

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

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

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

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

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

**Sch. DB - Verification
NONE**

**Sch. E - Verification
NONE**

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

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

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

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

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

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

SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 | |
|--|--|------|-------------|-------|-----------------------------------|------------------|--------------------------|-------------------|-------------|------------|--|--|---|---|---|---|-------------------|--------------------------------------|-------------------------|-------|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A. C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | HIGHCLERE INTL INVESTORS SMID..... | | LONDON..... | END. | ED MAKIN..... | | 06/03/2013 | | 2,300,000 | 2,410,492 | 2,410,492 | 54,970 | | | | | | | | 0.105 |
| 1599999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... | | | | | | | | 2,300,000 | 2,410,492 | 2,410,492 | 54,970 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4499999 | Subtotal - Unaffiliated..... | | | | | | | | 2,300,000 | 2,410,492 | 2,410,492 | 54,970 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4699999 | Totals..... | | | | | | | | 2,300,000 | 2,410,492 | 2,410,492 | 54,970 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

| 1 | 2 | | | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|--------------------------|----------------------------|---|------------------|-------------|--------------------------------|------------|-----------|------------------------------|--|---|---|--|----------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
| | | | | | | | | 3 | 4 | | | 5 | 8 | 9 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 |
| CUSIP Identification | Description | | | | | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 13063C | FE | 5 | CALIFORNIA | ST FOR PREVIOUS ISS. | 1 | 1FE | 442,025 | 101.464 | 416,002 | 410,000 | 415,178 | (24,473) | | | 4.000 | 0.959 | JD | 1,367 | 16,400 | 10/23/2013 | 12/01/2026 | |
| 452152 | MP | 3 | ILLINOIS | ST | 2 | 2FE | 158,882 | 109.309 | 158,498 | 145,000 | 154,641 | (1,911) | | | 5.000 | 3.450 | FA | 3,021 | 7,250 | 09/25/2013 | 08/01/2020 | |
| 60534T | LH | 6 | MISSISSIPPI | DEV BK SPL OBLIG. | 1 | 1FE | 74,420 | 120.839 | 78,545 | 65,000 | 72,857 | (826) | | | 5.000 | 3.327 | MS | 1,083 | 3,250 | 01/29/2014 | 03/01/2024 | |
| 641461 | ST | 6 | NEVADA | ST | 1 | 1FE | 97,030 | 116.390 | 98,932 | 85,000 | 91,700 | (1,339) | | | 5.000 | 3.165 | FA | 1,771 | 4,250 | 10/26/2011 | 08/01/2020 | |
| 70914P | SC | 7 | PENNSYLVANIA | ST | 1 | 1FE | 336,429 | 105.960 | 317,880 | 300,000 | 318,546 | (12,994) | | | 5.000 | 0.612 | JD | 1,250 | 15,000 | 08/15/2014 | 06/01/2017 | |
| 93974A | FN | 9 | WASHINGTON | ST | 2 | 1FE | 119,297 | 105.295 | 110,560 | 105,000 | 110,528 | (2,145) | | | 5.500 | 2.987 | MN | 963 | 5,775 | 11/03/2011 | 05/01/2018 | |
| 1199999 | U.S. States, Territories & Possessions - Issuer Obligations | | | | | | | 1,228,083 | XXX | 1,180,417 | 1,110,000 | 1,163,450 | 0 | (43,688) | 0 | XXX | XXX | XXX | 9,455 | 51,925 | XXX | XXX |
| 1799999 | Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | | 1,228,083 | XXX | 1,180,417 | 1,110,000 | 1,163,450 | 0 | (43,688) | 0 | XXX | XXX | XXX | 9,455 | 51,925 | XXX | XXX |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 15722T | DA | 6 | CHABOT-LAS POSITAS CALIF | CMNTY 0% | 1 | 1FE | 114,029 | 86.539 | 116,828 | 135,000 | 116,724 | (1,194) | | | | 1.100 | N/A | | | | 11/12/2013 | 08/01/2019 |
| 167485 | H7 | 9 | CHICAGO | ILL | 1 | 3FE | 404,194 | 101.000 | 368,650 | 365,000 | 365,000 | (37,721) | | | 5.650 | (0.112) | JJ | 10,311 | 20,623 | 02/21/2014 | 01/01/2030 | |
| 167485 | 5J | 6 | CHICAGO | ILL GO REF BDS | 1 | 2FE | 110,810 | 103.587 | 108,766 | 105,000 | 108,746 | (1,929) | | | 5.250 | 3.419 | JJ | 2,756 | 5,513 | 11/03/2014 | 01/01/2021 | |
| 181059 | MK | 9 | CLARK CNTY | NEV SCH DIST FOR IS | 1 | 1FE | 409,369 | 106.091 | 387,232 | 365,000 | 387,147 | (15,066) | | | 5.000 | 0.801 | JD | 811 | 18,250 | 07/09/2014 | 06/15/2017 | |
| 213185 | CD | 1 | COOK CNTY | ILL | 1 | 1FE | 190,768 | 108.200 | 178,530 | 165,000 | 178,122 | (3,910) | | | 5.000 | 2.147 | MN | 1,054 | 7,250 | 09/02/2015 | 11/15/2018 | |
| 213185 | HV | 2 | COOK CNTY | ILL GO REF BDS 2014A | 1 | 1FE | 390,202 | 105.754 | 375,427 | 355,000 | 379,684 | (10,518) | | | 5.000 | 1.236 | MN | 2,268 | 17,750 | 03/09/2015 | 11/15/2017 | |
| 232769 | BX | 0 | CYPRESS-FAIRBANKS TEX | INDPT SC | 1 | 1FE | 414,134 | 104.503 | 412,787 | 395,000 | 413,974 | (160) | | | 3.000 | 2.594 | FA | 1,448 | | 11/12/2015 | 02/15/2040 | |
| 249002 | DE | 3 | DENTON TEX | INDPT SCH DIST | 1 | 1FE | 346,096 | 110.547 | 342,696 | 310,000 | 341,332 | (4,765) | | | 5.000 | 1.084 | FA | 5,339 | 301 | 08/05/2015 | 08/15/2018 | |
| 292533 | DQ | 6 | ENCINITAS CALIF | UN SCH DIST 0% | 1 | 1FE | 341,275 | 98.850 | 345,975 | 350,000 | 345,459 | 2,837 | | | | 0.828 | N/A | | | 07/09/2014 | 08/01/2017 | |
| 445042 | L3 | 6 | HUMBLE TEX | INDPT SCH DIST 0% | 1 | 1FE | 384,224 | 99.216 | 396,864 | 400,000 | 394,903 | 4,486 | | | | 1.149 | N/A | | | 08/07/2013 | 02/15/2017 | |
| 526030 | V8 | 1 | LENEXA | KANS | 1 | 1FE | 182,841 | 110.556 | 182,417 | 165,000 | 182,327 | (514) | | | 5.000 | 1.001 | MS | 367 | | 12/02/2015 | 09/01/2018 | |
| 564386 | FB | 1 | MANSFIELD TEX | INDPT SCH DIST | 2 | 1FE | 403,820 | 101.164 | 399,598 | 395,000 | 403,559 | (261) | | | 1.750 | 1.643 | FA | 2,880 | 3,456 | 02/23/2015 | 08/01/2042 | |
| 64966L | RK | 9 | NEW YORK | N Y | 1 | 1FE | 90,559 | 124.048 | 93,036 | 75,000 | 88,640 | (1,400) | | | 5.000 | 2.637 | FA | 1,563 | 3,406 | 08/15/2014 | 08/01/2024 | |
| 725209 | KV | 1 | PITTSBURGH PA | GO REF BDS | 1 | 1FE | 413,242 | 110.024 | 407,089 | 370,000 | 408,024 | (5,218) | | | 5.000 | 1.083 | MS | 6,167 | 9,250 | 08/17/2015 | 09/01/2018 | |
| 742633 | TE | 0 | PRIOR LAKE MINN | INDPT SCH DIST | 1 | 1FE | 215,107 | 104.711 | 198,951 | 190,000 | 198,615 | (7,887) | | | 5.000 | 0.790 | FA | 3,958 | 9,500 | 11/25/2013 | 02/01/2017 | |
| 962506 | QS | 3 | WHATCOM CNTY | WASH SCH DIST NO | 1 | 1FE | 416,928 | 104.030 | 416,120 | 400,000 | 416,274 | (654) | | | 3.000 | 0.857 | JD | 533 | | 12/03/2015 | 12/01/2017 | |
| 968661 | GZ | 5 | WILL CNTY | ILL FST PRESV DIST | 1 | 1FE | 174,354 | 116.635 | 174,953 | 150,000 | 167,655 | (3,310) | | | 5.000 | 2.478 | JD | 333 | 7,500 | 12/13/2013 | 12/15/2020 | |
| 968852 | B4 | 4 | WILL CNTY | ILL SCH DIST NO 122 0% | 1 | 1FE | 68,491 | 90.578 | 81,520 | 90,000 | 73,969 | 2,446 | | | | 3.419 | N/A | | | 09/17/2013 | 11/01/2021 | |
| 968852 | B5 | 1 | WILL CNTY | ILL SCH DIST NO 122 0% | 1 | 1FE | 121,762 | 86.151 | 137,842 | 160,000 | 131,501 | 4,348 | | | | 3.419 | N/A | | | 09/17/2013 | 11/01/2021 | |
| 1899999 | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | | | 5,192,205 | XXX | 5,125,281 | 4,940,000 | 5,101,655 | 0 | (80,390) | 0 | XXX | XXX | XXX | 39,788 | 102,799 | XXX | XXX |
| 2499999 | Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | | | 5,192,205 | XXX | 5,125,281 | 4,940,000 | 5,101,655 | 0 | (80,390) | 0 | XXX | XXX | XXX | 39,788 | 102,799 | XXX | XXX |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 010267 | AY | 8 | ALABAMA FED AID | HWY FIN AUTH F | 1 | 1FE | 86,267 | 119.737 | 89,803 | 75,000 | 83,940 | (1,194) | | | 5.000 | 3.036 | MS | 1,250 | 3,750 | 01/09/2014 | 09/01/2022 | |
| 010608 | D8 | 7 | ALABAMA ST | PUB SCH & COLLEGE REV | 1 | 1FE | 373,987 | 107.898 | 361,458 | 335,000 | 362,120 | (11,867) | | | 5.000 | 0.740 | JD | 1,396 | 16,750 | 02/26/2015 | 12/01/2025 | |
| 04780M | NN | 5 | ATLANTA GA | ARPT REV | 1 | 1FE | 388,252 | 111.415 | 373,240 | 335,000 | 372,904 | (12,347) | | | 5.000 | 1.155 | JJ | 8,375 | 16,750 | 10/03/2014 | 01/01/2019 | |
| 072024 | TM | 4 | BAY AREA TOLL | AUTH CALIF TOLL | 1 | 1FE | 295,000 | 100.673 | 296,985 | 295,000 | 295,000 | | | | 1.500 | 1.506 | AO | 1,106 | 4,425 | 07/16/2014 | 04/01/2047 | |
| 072024 | TL | 6 | BAY AREA TOLL | AUTH CALIF TOLL REV | 1 | 1FE | 100,360 | 100.118 | 100,118 | 100,000 | 100,139 | (253) | | | 1.000 | 0.814 | AO | 250 | 1,000 | 10/24/2014 | 04/01/2047 | |
| 167593 | KM | 3 | CHICAGO | ILL O HARE INTL ARPT REV | 1 | 1FE | 365,334 | 110.137 | 352,438 | 320,000 | 354,948 | (10,386) | | | 5.000 | 1.282 | JJ | 8,000 | 8,000 | 02/02/2015 | 01/01/2019 | |
| 167727 | WC | 6 | CHICAGO | ILL WASTEWATER TRANSMI REV | 1 | 1FE | 371,341 | 108.502 | 368,907 | 340,000 | 369,337 | (2,004) | | | 5.000 | 2.031 | JJ | 3,400 | | 10/15/2015 | 01/01/2019 | |
| 18085P | PY | 4 | CLARK CNTY | NEV ARPT REV | 1 | 1FE | 183,433 | 117.537 | 182,182 | 155,000 | 179,987 | (3,446) | | | 5.000 | 2.328 | JJ | 3,875 | 3,875 | 01/09/2015 | 07/01/2022 | |
| 186387 | QG | 4 | CLEVELAND OHIO | INCOME TAX REV | 1 | 1FE | 372,148 | 111.838 | 369,065 | 330,000 | 370,334 | (1,814) | | | 5.000 | 1.289 | MN | 1,971 | | 11/05/2015 | 05/15/2019 | |
| 19648A | SY | 2 | COLORADO | HEALTH FACS AUTH REV | 1 | 1FE | 292,713 | 107.984 | 280,758 | 260,000 | 280,987 | (10,351) | | | 5.000 | 0.920 | JJ | 6,500 | 13,000 | 11/13/2014 | 01/01/2018 | |
| 235416 | YZ | 1 | DALLAS TEX | WTRWKS & SWR SYS RE | 1 | 1FE | 106,255 | 103.444 | 98,272 | 95,000 | 98,259 | (4,329) | | | 5.000 | 0.415 | AO | 1,188 | 4,750 | 02/25/2014 | 10/01/2016 | |

E10

SCHEDULE D - PART 1

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

| 1 | 2 | | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | |
|----------------------|-------------|---|-------|---------------|------------------|-------------|--------------------------------|------------|-----------|------------------------------|--|---|---|--|---------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
| | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
| CUSIP Identification | Description | | Code | For Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 254764 | HB | 2 | | | 1FE | 278,550 | 110.578 | 276,445 | 250,000 | 275,478 | | (3,072) | | 5.250 | 1.168 | JJ | 6,052 | | | 09/09/2015 | 07/15/2045 |
| 25484J | AK | 6 | | | 1FE | 170,700 | 107.340 | 161,010 | 150,000 | 168,433 | | (890) | | 4.700 | 3.676 | AO | 1,763 | 7,050 | | 05/17/2013 | 04/01/2031 |
| 29270C | XR | 1 | | | 1FE | 95,189 | 118.733 | 94,986 | 80,000 | 91,175 | | (1,886) | | 5.000 | 2.296 | JJ | 2,000 | 4,000 | | 11/05/2013 | 07/01/2021 |
| 34160W | VZ | 4 | | | 1FE | 242,708 | 113.170 | 226,340 | 200,000 | 222,885 | | (6,304) | | 5.000 | 1.630 | JJ | 5,000 | 10,000 | | 10/19/2012 | 07/01/2019 |
| 365128 | AH | 0 | | | 1FE | 181,647 | 106.836 | 176,279 | 165,000 | 176,086 | | (5,561) | | 5.000 | 0.824 | FA | 3,117 | 4,125 | | 03/05/2015 | 08/15/2038 |
| 407287 | KN | 0 | | | 1FE | 98,066 | 75.162 | 112,743 | 150,000 | 104,203 | | 3,758 | | 5.000 | 3.742 | N/A | | | | 05/06/2014 | 12/01/2025 |
| 44237N | HY | 1 | | | 1FE | 185,473 | 119.345 | 184,985 | 155,000 | 182,680 | | (2,793) | | 5.000 | 2.125 | MS | 2,583 | 3,488 | | 04/09/2015 | 09/01/2022 |
| 452024 | FQ | 0 | | | 1FE | 157,721 | 114.708 | 172,062 | 150,000 | 153,139 | | (682) | | 5.250 | 4.736 | FA | 3,281 | 7,875 | | 03/06/2008 | 02/01/2020 |
| 452256 | BB | 5 | | | 1FE | 409,008 | 104.177 | 380,246 | 365,000 | 379,039 | | (16,859) | | 5.000 | 0.950 | JD | 811 | 18,250 | | 12/06/2013 | 06/15/2017 |
| 455057 | PE | 3 | | | 1FE | 201,463 | 116.284 | 209,311 | 180,000 | 191,625 | | (2,334) | | 5.250 | 3.713 | JJ | 4,725 | 9,450 | | 07/06/2011 | 07/01/2020 |
| 46263R | LT | 0 | | | 1FE | 410,138 | 104.601 | 387,024 | 370,000 | 386,187 | | (15,459) | | 5.000 | 0.766 | JJ | 8,531 | 18,500 | | 06/12/2014 | 01/15/2017 |
| 469487 | FS | 6 | | | 1FE | 116,703 | 121.196 | 121,196 | 100,000 | 113,129 | | (1,478) | | 5.000 | 3.107 | AO | 1,250 | 5,000 | | 07/11/2013 | 10/01/2023 |
| 47938R | BC | 1 | | | 1FE | 394,646 | 109.584 | 389,023 | 355,000 | 389,221 | | (5,425) | | 5.250 | 0.914 | AO | 4,659 | 9,319 | | 08/21/2015 | 10/01/2036 |
| 523530 | LB | 7 | | | 1FE | 114,298 | 121.696 | 121,696 | 100,000 | 111,277 | | (1,255) | | 5.000 | 3.365 | AO | 1,250 | 5,000 | | 07/17/2013 | 10/01/2023 |
| 546850 | AU | 2 | | | 1FE | 258,639 | 106.552 | 250,397 | 235,000 | 250,520 | | (8,118) | | 5.250 | 0.813 | JJ | 6,169 | 6,169 | | 03/16/2015 | 07/01/2017 |
| 54811G | ZU | 7 | | | 1FE | 185,760 | 119.584 | 191,334 | 160,000 | 184,959 | | (801) | | 5.000 | 3.096 | MN | 1,022 | 4,000 | | 08/25/2015 | 05/15/2028 |
| 56036Y | BB | 0 | | | 1FE | 246,807 | 107.835 | 323,505 | 300,000 | 246,807 | | | | 5.000 | 7.876 | MS | 4,417 | 15,000 | | 01/10/2008 | 03/15/2018 |
| 566746 | CU | 5 | | | 1FE | 304,571 | 109.539 | 301,232 | 275,000 | 299,267 | | (5,303) | | 5.000 | 1.401 | JJ | 7,104 | | | 06/10/2015 | 07/01/2018 |
| 575832 | GN | 4 | | | 1FE | 176,912 | 95.569 | 176,803 | 185,000 | 177,092 | | 180 | | | 1.319 | N/A | | | | 12/03/2015 | 05/01/2019 |
| 592030 | TT | 7 | | | 1FE | 304,033 | 99.007 | 306,922 | 310,000 | 307,052 | | 2,130 | | | 0.699 | N/A | | | | 07/30/2014 | 05/15/2017 |
| 59259Y | 3Y | 3 | | | 1FE | 384,530 | 111.184 | 372,466 | 335,000 | 372,508 | | (12,022) | | 5.000 | 1.037 | MN | 2,140 | 13,633 | | 01/23/2015 | 11/15/2018 |
| 59335K | AE | 7 | | | 2FE | 87,270 | 116.689 | 87,517 | 75,000 | 84,728 | | (1,551) | | 5.000 | 2.576 | AO | 938 | 3,750 | | 05/06/2014 | 10/01/2021 |
| 59334D | HR | 8 | | | 1FE | 368,943 | 110.548 | 364,808 | 330,000 | 361,974 | | (6,970) | | 5.000 | 1.402 | AO | 4,125 | 5,408 | | 05/20/2015 | 10/01/2018 |
| 59447P | 7C | 9 | | | 1FE | 373,183 | 107.706 | 360,815 | 335,000 | 361,212 | | (11,971) | | 5.000 | 0.877 | JD | 1,396 | 12,795 | | 02/12/2015 | 12/01/2017 |
| 59447P | HJ | 3 | | | 1FE | 121,165 | 118.408 | 130,249 | 110,000 | 118,281 | | (1,656) | | 5.000 | 3.573 | AO | 1,375 | 5,500 | | 09/09/2013 | 10/01/2023 |
| 59465H | PJ | 9 | | | 1FE | 250,588 | 100.729 | 251,823 | 250,000 | 250,557 | | (14) | | 1.500 | 1.497 | MN | 479 | 3,750 | | 09/25/2013 | 11/15/2047 |
| 594698 | HZ | 8 | | | 1FE | 115,016 | 102.420 | 102,420 | 100,000 | 112,340 | | (657) | | 5.500 | 4.338 | JD | 458 | 5,500 | | 08/19/2011 | 08/01/2029 |
| 60374V | DH | 3 | | | 1FE | 187,384 | 119.561 | 191,298 | 160,000 | 186,339 | | (1,045) | | 5.000 | 2.905 | MN | 1,022 | 1,622 | | 08/06/2015 | 11/15/2024 |
| 646136 | SD | 4 | | | 1FE | 167,043 | 115.816 | 173,724 | 150,000 | 160,541 | | (1,530) | | 5.500 | 4.199 | JD | 367 | 8,250 | | 06/07/2011 | 12/15/2021 |
| 646136 | VB | 9 | | | 1FE | 413,552 | 103.506 | 414,024 | 400,000 | 412,947 | | (605) | | 4.000 | 2.648 | JD | 1,289 | | | 11/18/2015 | 06/15/2018 |
| 649902 | AU | 7 | | | 1FE | 90,160 | 127.079 | 95,309 | 75,000 | 87,172 | | (1,276) | | 5.500 | 3.259 | MS | 1,215 | 4,125 | | 08/09/2013 | 03/15/2024 |
| 650010 | AD | 3 | | | 1FE | 316,436 | 112.350 | 314,580 | 280,000 | 314,652 | | (1,785) | | 5.000 | 1.205 | JJ | 7,000 | | | 10/28/2015 | 05/01/2019 |
| 65944R | BY | 7 | | | 1FE | 85,310 | 116.217 | 87,163 | 75,000 | 82,217 | | (1,335) | | 5.000 | 2.922 | JD | 297 | 3,750 | | 08/21/2013 | 12/15/2020 |
| 67756A | 7P | 1 | | | 1FE | 78,558 | 117.772 | 82,440 | 70,000 | 76,674 | | (841) | | 5.000 | 3.469 | JD | 162 | 3,500 | | 09/17/2013 | 12/01/2022 |
| 677521 | VP | 4 | | | 1FE | 172,175 | 117.454 | 176,181 | 150,000 | 165,651 | | (2,726) | | 5.000 | 2.867 | AO | 1,875 | 7,500 | | 07/24/2013 | 04/01/2021 |
| 684545 | WU | 6 | | | 1FE | 413,074 | 107.210 | 391,317 | 365,000 | 391,784 | | (15,142) | | 5.000 | 0.773 | AO | 4,563 | 18,250 | | 08/04/2014 | 10/01/2017 |
| 717817 | QK | 9 | | | 1FE | 180,272 | 114.330 | 182,928 | 160,000 | 175,973 | | (3,077) | | 5.000 | 3.025 | JD | 356 | 8,000 | | 05/13/2014 | 06/15/2023 |
| 721876 | RA | 0 | | | 1FE | 419,192 | 109.982 | 401,434 | 365,000 | 401,392 | | (14,316) | | 5.000 | 0.957 | JJ | 9,125 | 18,250 | | 10/03/2014 | 07/01/2018 |
| 724500 | JY | 0 | | | 1FE | 148,059 | 105.367 | 142,245 | 135,000 | 143,101 | | (4,958) | | 5.000 | 0.192 | AO | 1,688 | 6,750 | | 03/25/2015 | 04/01/2019 |
| 724500 | KJ | 1 | | | 1FE | 257,732 | 105.196 | 247,211 | 235,000 | 249,101 | | (8,631) | | 5.000 | 0.192 | AO | 2,938 | 11,750 | | 03/25/2015 | 04/01/2019 |
| 73358W | PJ | 7 | | | 1FE | 320,996 | 103.962 | 296,292 | 285,000 | 295,998 | | (11,908) | | 5.000 | 0.769 | JD | 1,188 | 14,250 | | 11/22/2013 | 12/01/2016 |
| 735389 | VB | 1 | | | 1FE | 377,217 | 111.585 | 373,810 | 335,000 | 372,172 | | (5,044) | | 5.000 | 1.410 | MS | 6,747 | | | 07/22/2015 | 03/01/2019 |
| 80585T | CB | 5 | | | 1FE | 181,102 | 120.749 | 187,161 | 155,000 | 179,834 | | (1,268) | | 5.000 | 3.054 | JD | 646 | 3,875 | | 06/09/2015 | 12/01/2025 |

E10.1

SCHEDULE D - PART 1

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

| 1 | 2 | | | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | |
|---|---|--|--|-------|----|-----------|------------------|-------------|--------------------------------|------------|------------|------------------------------|--|---|---|--|----------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|------------|
| | | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
| CUSIP Identification | Description | | | Code | F | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date | |
| 836496 MY 2 | SOUTH BEND IND CMNTY SCH BLDG REV..... | | | .. | .. | ..1 | 1FE | 373,779 | 106.156 | 360,930 | 340,000 | 361,540 | | (12,239) | | | 5.000 | 0.849 | JJ | 7,839 | 8,500 | 02/13/2015 | 07/15/2018 | |
| 792072 DM 9 | ST LUCIE CNTY FLA SALES TAX RE..... | | | .. | .. | .. | 1FE | 87,422 | 117.819 | 88,364 | 75,000 | 84,689 | | (1,089) | | | 5.000 | 3.136 | AO | 938 | 3,750 | 06/06/2013 | 10/01/2023 | |
| 880443 BK 1 | TENNESSEE ENERGY ACQUISITION REV..... | | | .. | .. | ..1 | 1FE | 243,190 | 109.875 | 241,725 | 220,000 | 240,488 | | (2,702) | | | 5.250 | 1.673 | MS | 3,850 | 5,775 | 08/21/2015 | 09/01/2018 | |
| 882762 EE 3 | TEXAS ST TPK AUTH CENT TEX REV..... | | | @ | .. | .. | 1FE | 404,745 | 97.280 | 403,712 | 415,000 | 405,380 | | .634 | | | | | N/A | | | | 10/28/2015 | 08/15/2018 |
| 914713 J3 7 | UNIVERSITY N C CHAPEL HILL REV..... | | | .. | .. | ..1 | 1FE | 175,000 | 100.372 | 175,651 | 175,000 | 175,000 | | | | | 0.838 | 0.844 | MON | 122 | 1,524 | 07/13/2012 | 12/01/2041 | |
| 914729 LH 9 | UNIVERSITY NORTH TEX UNIV REV..... | | | .. | .. | .. | 1FE | 175,901 | 112.083 | 168,125 | 150,000 | 161,909 | | (3,434) | | | 5.000 | 2.487 | AO | 1,583 | 7,500 | 10/05/2011 | 04/15/2019 | |
| 917547 LS 8 | UTAH ST BLDG OWNERSHIP AUTH LE REF..... | | | .. | .. | ..2 | 1FE | 168,705 | 106.771 | 160,157 | 150,000 | 152,600 | | (2,294) | | | 5.500 | 3.897 | MN | 1,054 | 8,250 | 01/03/2008 | 05/15/2019 | |
| 93975W EM 3 | WASHINGTON ST ECONOMIC DEV FIN..... | | | .. | .. | .. | 1FE | 178,238 | 109.346 | 169,486 | 155,000 | 169,693 | | (5,974) | | | 5.000 | 1.022 | JD | 646 | 7,750 | 07/25/2014 | 06/01/2018 | |
| 95308R HX 0 | WEST HARRIS CNTY TEX REGL WTR REV..... | | | .. | .. | .. | 1FE | 159,914 | 113.882 | 159,435 | 140,000 | 159,528 | | (386) | | | 5.000 | 1.370 | JD | 583 | | 12/02/2015 | 12/15/2019 | |
| 2599999 | U.S. Special Revenue & Assessment Obligations - Issuer Obligations..... | | | | | | | 14,943,973 | XXX | 14,791,565 | 13,625,000 | 14,546,184 | 0 | (267,955) | 0 | 0 | XXX | XXX | XXX | 169,049 | 402,783 | XXX | XXX | |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | | | | |
| 403715 CE 3 | GWINNETT CNTY GA DEV AUTH CTFS..... | | | .. | .. | .. | 1FE | 241,334 | 108.270 | 216,540 | 200,000 | 214,404 | | (7,034) | | | 5.250 | 1.584 | JJ | 5,250 | 10,500 | 02/01/2012 | 01/01/2018 | |
| 523494 MR 0 | LEE CNTY FLA SCH BRD CTFS PART..... | | | .. | .. | .. | 1FE | 234,382 | 112.943 | 225,886 | 200,000 | 217,463 | | (4,608) | | | 5.000 | 2.456 | FA | 4,167 | 10,000 | 03/14/2012 | 08/01/2019 | |
| 646046 MH 2 | NEW JERSEY ST CTFS PARTN..... | | | .. | .. | .. | 1FE | 109,841 | 101.872 | 101,872 | 100,000 | 101,955 | | (4,269) | | | 5.000 | 0.697 | JD | 222 | 5,000 | 02/24/2014 | 06/15/2016 | |
| 647110 DZ 5 | NEW MEXICO EDL ASSISTANCE FNDR REV..... | | | .. | .. | .. | 1FE | 129,570 | 105.229 | 131,536 | 125,000 | 126,062 | | (608) | | | 4.000 | 3.501 | MS | 1,667 | 5,000 | 09/11/2009 | 09/01/2017 | |
| 76222W FQ 9 | RHODE ISLAND ST & PROVIDENCE P..... | | | .. | .. | .. | 1FE | 595,870 | 103.286 | 542,252 | 525,000 | 540,529 | | (20,511) | | | 5.000 | 1.035 | AO | 6,563 | 26,250 | 04/11/2013 | 10/01/2016 | |
| 2899999 | U.S. Special Revenue - Other Loan-Backed and Structured Securities..... | | | | | | | 1,310,997 | XXX | 1,218,086 | 1,150,000 | 1,200,413 | 0 | (37,030) | 0 | 0 | XXX | XXX | XXX | 17,869 | 56,750 | XXX | XXX | |
| 3199999 | Total - U.S. Special Revenue & Special Assessment Obligations..... | | | | | | | 16,254,970 | XXX | 16,009,651 | 14,775,000 | 15,746,597 | 0 | (304,985) | 0 | 0 | XXX | XXX | XXX | 186,918 | 459,533 | XXX | XXX | |
| Totals | | | | | | | | | | | | | | | | | | | | | | | | |
| 7799999 | Total - Issuer Obligations..... | | | | | | | 21,364,261 | XXX | 21,097,263 | 19,675,000 | 20,811,289 | 0 | (392,033) | 0 | 0 | XXX | XXX | XXX | 218,292 | 557,507 | XXX | XXX | |
| 8099999 | Total - Other Loan-Backed and Structured Securities..... | | | | | | | 1,310,997 | XXX | 1,218,086 | 1,150,000 | 1,200,413 | 0 | (37,030) | 0 | 0 | XXX | XXX | XXX | 17,869 | 56,750 | XXX | XXX | |
| 8399999 | Grand Total - Bonds..... | | | | | | | 22,675,258 | XXX | 22,315,349 | 20,825,000 | 22,011,702 | 0 | (429,063) | 0 | 0 | XXX | XXX | XXX | 236,161 | 614,257 | XXX | XXX | |

E10.2

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | 17 | 18 | |
|-------------------------------------|--------------------------------------|---|-------|---------|------------------|------------------------------|--|------------|-------------|---------------------|-----------------------------|---------------------------------|--|---|-----------------------------------|--|---------------------------|---------------|
| | | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | | | 16 |
| CUSIP Identification | Description | | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Common Stocks - Mutual Funds | | | | | | | | | | | | | | | | | | |
| 25264S | 69 | 2 | | | 73,252.125 | 2,292,059 | 31.290 | 2,292,059 | 2,406,862 | | 17,277 | | (137,085) | | (137,085) | | L | 12/31/2015. |
| 552966 | 80 | 6 | | | 224,716.359 | 4,620,168 | 20.560 | 4,620,168 | 4,595,192 | | 74,821 | | (76,752) | | (76,752) | | L | 12/16/2015. |
| 277907 | 60 | 6 | | | 102,859.023 | 3,908,643 | 38.000 | 3,908,643 | 5,049,280 | | 80,781 | | (811,669) | | (811,669) | | L | 12/30/2015. |
| 922908 | 80 | 1 | | | 181,699.614 | 9,230,340 | 50.800 | 9,230,340 | 7,846,132 | | 154,060 | | (326,759) | | (326,759) | | L | 12/21/2015. |
| 9299999 | Total - Common Stocks - Mutual Funds | | | | | 20,051,210 | XXX | 20,051,210 | 19,897,466 | 0 | 326,939 | 0 | (1,352,265) | 0 | (1,352,265) | 0 | XXX | XXX |
| 9799999 | Total - Common Stock | | | | | 20,051,210 | XXX | 20,051,210 | 19,897,466 | 0 | 326,939 | 0 | (1,352,265) | 0 | (1,352,265) | 0 | XXX | XXX |
| 9899999 | Total Common and Preferred Stock | | | | | 20,051,210 | XXX | 20,051,210 | 19,897,466 | 0 | 326,939 | 0 | (1,352,265) | 0 | (1,352,265) | 0 | XXX | XXX |

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

SCHEDULE D - PART 3

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|--|---|---------|---------------|---|---------------------------|-------------|-----------|---|
| CUSIP Identification | Description | | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | |
| 213185 | CD | 1 | | 09/02/2015 | PERSHING LLC | | 42,437 | 40,000 | 628 |
| 213185 | HX | 2 | | 03/09/2015 | MORGAN STANLEY CO INCORPORATED | | 390,202 | 355,000 | 5,769 |
| 232769 | BV | 0 | | 11/12/2015 | MORGAN STANLEY CO INCORPORATED | | 414,134 | 395,000 | |
| 249002 | DE | 3 | | 08/05/2015 | FIRST SOUTHWEST CO | | 346,096 | 310,000 | |
| 526030 | V8 | 1 | | 12/02/2015 | RAYMOND JAMES/FI | | 182,841 | 165,000 | |
| 564386 | FB | 1 | | 02/23/2015 | MORGAN STANLEY CO INCORPORATED | | 403,820 | 395,000 | 480 |
| 725209 | KV | 1 | | 08/17/2015 | PIPER JAFFRAY | | 413,242 | 370,000 | 8,685 |
| 962506 | QS | 3 | | 12/03/2015 | PIPER JAFFRAY | | 416,928 | 400,000 | |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States | | | | | | 2,609,700 | 2,430,000 | 15,562 |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | |
| 010608 | D8 | 7 | | 02/26/2015 | RAYMOND JAMES/FI | | 373,987 | 335,000 | 4,281 |
| 167593 | KM | 3 | | 02/02/2015 | JANNEY MONTGOMERY, SCOTT INC | | 365,334 | 320,000 | 1,511 |
| 167727 | WC | 6 | | 10/15/2015 | PERSHING LLC | | 371,341 | 340,000 | |
| 18085P | PY | 4 | | 01/09/2015 | JEFFERIES COMPANY INC | | 183,433 | 155,000 | 280 |
| 186387 | QG | 4 | | 11/05/2015 | DBTC AMERICA/PNC BANK | | 372,148 | 330,000 | |
| 254764 | HB | 2 | | 09/09/2015 | PERSHING LLC | | 278,550 | 250,000 | 2,104 |
| 365128 | AH | 0 | | 03/05/2015 | DAVIDSON DA COMPANY INC | | 181,647 | 165,000 | 573 |
| 44237N | HY | 1 | | 04/09/2015 | US BANCORP INVESTMENTS INC | | 185,473 | 155,000 | 517 |
| 47938R | BC | 1 | | 08/21/2015 | PERSHING LLC | | 394,646 | 355,000 | 7,507 |
| 546850 | AU | 2 | | 03/16/2015 | PIPER JAFFRAY | | 258,639 | 235,000 | 2,639 |
| 54811G | ZU | 7 | | 08/25/2015 | MERRILL LYNCH, PIERCE, FENNER + SMITH I | | 185,760 | 160,000 | 2,289 |
| 566746 | CU | 5 | | 06/10/2015 | JPMORGAN SECURITIES INC | | 304,571 | 275,000 | |
| 575832 | GN | 4 | | 12/03/2015 | PIPER JAFFRAY | | 176,912 | 185,000 | |
| 59259Y | 3Y | 3 | | 01/23/2015 | SOUTHWEST SECURITIES | | 384,530 | 335,000 | 279 |
| 59334D | HR | 8 | | 05/20/2015 | JEFFERIES COMPANY INC | | 368,943 | 330,000 | |
| 59447P | 7C | 9 | | 02/12/2015 | MERRILL LYNCH, PIERCE, FENNER + SMITH I | | 373,183 | 335,000 | |
| 60374V | DH | 3 | | 08/06/2015 | CITIGROUPGLOBAL MARKETS INC | | 187,384 | 160,000 | |
| 646136 | V9 | 9 | | 11/18/2015 | RBC CAPITAL MARKETS | | 413,552 | 400,000 | |
| 650010 | AD | 3 | | 10/28/2015 | PERSHING LLC | | 316,436 | 280,000 | 4,706 |
| 724500 | JY | 0 | | 03/25/2015 | PREREFUNDED CALL LOTTERY | | 148,059 | 135,000 | 3,300 |
| 724500 | KJ | 1 | | 03/25/2015 | PREREFUNDED CALL LOTTERY | | 257,732 | 235,000 | 5,744 |
| 735389 | VB | 1 | | 07/22/2015 | MORGAN STANLEY CO INCORPORATED | | 377,217 | 335,000 | |
| 80585T | CB | 5 | | 06/09/2015 | MERRILL LYNCH, PIERCE, FENNER + SMITH I | | 181,102 | 155,000 | 237 |
| 836496 | MY | 2 | | 02/13/2015 | MERRILL LYNCH, PIERCE, FENNER + SMITH I | | 373,779 | 340,000 | 1,606 |
| 880443 | BK | 1 | | 08/21/2015 | GOLDMAN SACHS | | 243,190 | 220,000 | 5,615 |
| 882762 | EE | 3 | | 10/28/2015 | PIPER JAFFRAY | | 404,745 | 415,000 | |
| 95308R | HX | 0 | | 12/02/2015 | PERSHING ADVISOR SOLUTIONS LLC | | 159,914 | 140,000 | 408 |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 7,822,207 | 7,075,000 | 43,596 |
| 8399997 | Total - Bonds - Part 3 | | | | | | 10,431,907 | 9,505,000 | 59,158 |
| 8399998 | Total - Bonds - Summary Item from Part 5 | | | | | | 21,105 | 20,000 | 228 |
| 8399999 | Total - Bonds | | | | | | 10,453,012 | 9,525,000 | 59,386 |
| Common Stocks - Mutual Funds | | | | | | | | | |
| 25264S | 69 | 2 | | 12/31/2015 | VARIOUS | 13,269.492 | 446,718 | XXX | |
| 552966 | 80 | 6 | | 12/16/2015 | STATE STREET | 3,797.616 | 77,509 | XXX | |
| 277907 | 60 | 6 | | 12/30/2015 | STATE STREET | 2,109.170 | 80,781 | XXX | |
| 922908 | 80 | 1 | | 12/21/2015 | VARIOUS | 112,847.164 | 6,004,313 | XXX | |

E13

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|---|---------|---------------|----------------|---------------------------|-------------|-----------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 9299999 | Total - Common Stocks - Mutual Funds..... | | | | | 6,609,321 | XXX | 0 |
| 9799997 | Total - Common Stocks - Part 3..... | | | | | 6,609,321 | XXX | 0 |
| 9799998 | Total - Common Stocks - Summary Item from Part 5..... | | | | | 671,131 | XXX | 0 |
| 9799999 | Total - Common Stocks..... | | | | | 7,280,452 | XXX | 0 |
| 9899999 | Total - Preferred and Common Stocks..... | | | | | 7,280,452 | XXX | 0 |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | 17,733,464 | XXX | 59,386 |

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | | | | | | | | | | | | | | | |
|--|---|---------------------------------|------------------|-------------------------------------|------------------------------|---------------|-----------|-------------|---|---|---|--|--|---|---|---|--|-------------------------------------|--|--|-----------|-----------|-----------|---|----------|---|----------|---|-----------|---|-------|-------|---------|--------|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | | | | | | | | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 452152 | MW 8 | | 08/01/2015 | MATURITY..... | | 385,000 | 385,000 | 419,011 | 393,113 | | (8,113) | | (8,113) | | 385,000 | | | 0 | 19,250 | 08/01/2015 | | | | | | | | | | | | | | | |
| 93974A | FN 9 | | 05/01/2015 | Sink PMT @ 100.0000000..... | | 35,000 | 35,000 | 39,766 | 37,558 | | (2,558) | | (2,558) | | 35,000 | | | 0 | 963 | 05/01/2018 | | | | | | | | | | | | | | | |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions..... | | | | | | | | | | | | | | | | | | | 420,000 | 420,000 | 458,777 | 430,671 | 0 | (10,671) | 0 | (10,671) | 0 | 420,000 | 0 | 0 | 0 | 0 | 20,213 | XXX |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 01728V | GZ 7 | | 06/10/2015 | BONY/GRIFFIN KUBIK STEPHENS..... | | 177,322 | 175,000 | 189,697 | 178,238 | | (1,710) | | (1,710) | | 176,528 | | 794 | 794 | 4,297 | 11/01/2015 | | | | | | | | | | | | | | | |
| 115065 | MD 3 | | 08/26/2015 | PERSHING LLC..... | | 155,858 | 150,000 | 166,245 | 155,032 | | (2,160) | | (2,160) | | 152,872 | | 2,986 | 2,986 | 9,188 | 07/01/2016 | | | | | | | | | | | | | | | |
| 170016 | XK 0 | | 08/24/2015 | PERSHING LLC..... | | 412,096 | 400,000 | 452,952 | 422,665 | | (10,973) | | (10,973) | | 411,692 | | 404 | 404 | 16,389 | 05/01/2016 | | | | | | | | | | | | | | | |
| 246001 | YU 9 | | 10/29/2015 | PERSHING LLC..... | | 390,660 | 375,000 | 422,179 | 401,839 | | (12,645) | | (12,645) | | 389,195 | | 1,465 | 1,465 | 20,365 | 10/01/2016 | | | | | | | | | | | | | | | |
| 416414 | Z7 8 | | 07/16/2015 | CITIGROUPGLOBAL MARKETS INC..... | | 161,210 | 145,000 | 166,480 | 165,363 | | (2,958) | | (2,958) | | 162,405 | | (1,196) | (1,196) | 6,444 | 09/01/2018 | | | | | | | | | | | | | | | |
| 575567 | RM 6 | | 08/24/2015 | VARIOUS..... | | 211,906 | 210,000 | 236,043 | 212,489 | | (1,097) | | (1,097) | | 211,392 | | 514 | 514 | 8,469 | 03/01/2016 | | | | | | | | | | | | | | | |
| 64966L | DR 9 | | 08/04/2015 | NATIONAL FINANCIAL SERVICES CO..... | | 386,835 | 370,000 | 411,584 | 395,068 | | (9,336) | | (9,336) | | 385,731 | | 1,104 | 1,104 | 18,808 | 08/01/2016 | | | | | | | | | | | | | | | |
| 64966L | RK 9 | | 12/21/2015 | WELLS FARGO BANK, N.A..... | | 92,309 | 75,000 | 90,559 | 90,040 | | (1,360) | | (1,360) | | 88,679 | | 3,629 | 3,629 | 4,875 | 08/01/2024 | | | | | | | | | | | | | | | |
| 840058 | TB 7 | | 12/01/2015 | CITIGROUPGLOBAL MARKETS INC..... | | 199,548 | 200,000 | 190,782 | 196,562 | | 2,218 | | 2,218 | | 198,780 | | 768 | 768 | | 06/01/2016 | | | | | | | | | | | | | | | |
| 889855 | YJ 5 | | 12/01/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | | 570,548 | 565,000 | 582,698 | 582,365 | | (478) | | (478) | | 581,888 | | (11,339) | (11,339) | 14,721 | 02/15/2043 | | | | | | | | | | | | | | | |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States..... | | | | | | | | | | | | | | | | | | | 2,758,292 | 2,665,000 | 2,909,219 | 2,799,661 | 0 | (40,499) | 0 | (40,499) | 0 | 2,759,162 | 0 | (871) | (871) | 103,556 | XXX | |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 121342 | NM 7 | | 08/24/2015 | JPMORGAN SECURITIES INC..... | | 101,305 | 100,000 | 101,501 | 101,404 | | (19) | | (19) | | 101,385 | | (80) | (80) | 1,293 | 12/01/2049 | | | | | | | | | | | | | | | |
| 161037 | B5 4 | | 05/20/2015 | VARIOUS..... | | 411,447 | 400,000 | 446,792 | 416,023 | | (4,468) | | (4,468) | | 411,555 | | (108) | (108) | 7,024 | 12/01/2015 | | | | | | | | | | | | | | | |
| 167736 | VU 8 | | 11/01/2015 | MATURITY..... | | 200,000 | 200,000 | 219,358 | 206,855 | | (6,855) | | (6,855) | | 200,000 | | | 0 | 10,000 | 11/01/2015 | | | | | | | | | | | | | | | |
| 196734 | AQ 0 | | 12/17/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | | 134,454 | 130,000 | 146,414 | 135,767 | | (2,990) | | (2,990) | | 132,778 | | 1,676 | 1,676 | 7,349 | 11/01/2016 | | | | | | | | | | | | | | | |
| 220121 | DN 4 | | 02/24/2015 | STIFEL NICOLAUS & CO INC..... | | 151,926 | 150,000 | 156,023 | 152,453 | | (541) | | (541) | | 151,912 | | 14 | 14 | 2,188 | 09/01/2015 | | | | | | | | | | | | | | | |
| 230582 | DE 5 | | 12/01/2015 | VARIOUS..... | | 175,661 | 175,000 | 198,569 | 181,672 | | (6,029) | | (6,029) | | 175,643 | | 17 | 17 | 8,000 | 12/01/2015 | | | | | | | | | | | | | | | |
| 311450 | EW 6 | | 04/01/2015 | CALLED @ 100.0000000..... | | 125,000 | 125,000 | 125,000 | 125,000 | | 0 | | 0 | | 125,000 | | | 0 | 1,797 | 04/01/2029 | | | | | | | | | | | | | | | |
| 341507 | YP 0 | | 11/13/2015 | BARCLAYS CAPITAL LE..... | | 277,501 | 270,000 | 300,453 | 286,072 | | (9,254) | | (9,254) | | 276,818 | | 683 | 683 | 18,600 | 07/01/2016 | | | | | | | | | | | | | | | |
| 343571 | AJ 4 | | 03/17/2015 | PERSHING LLC..... | | 350,396 | 350,000 | 350,000 | 350,000 | | 0 | | 0 | | 350,000 | | 396 | 396 | 2,124 | 07/01/2022 | | | | | | | | | | | | | | | |
| 353186 | 8P 7 | | 11/19/2015 | PERSHING LLC..... | | 358,393 | 350,000 | 377,930 | 376,400 | | (1,537) | | (1,537) | | 374,863 | | (16,470) | (16,470) | 14,350 | 11/15/2033 | | | | | | | | | | | | | | | |
| 490298 | AG 1 | | 02/27/2015 | OPPENHEIMER CO INC..... | | 388,241 | 375,000 | 407,138 | 390,238 | | (2,361) | | (2,361) | | 387,877 | | 364 | 364 | 11,974 | 01/01/2016 | | | | | | | | | | | | | | | |
| 546405 | FH 9 | | 01/12/2015 | RAYMOND JAMES/FI..... | | 207,320 | 200,000 | 226,666 | 206,234 | | (227) | | (227) | | 206,007 | | 1,313 | 1,313 | 2,028 | 11/01/2015 | | | | | | | | | | | | | | | |
| 566824 | GX 0 | | 08/24/2015 | PERSHING LLC..... | | 399,320 | 400,000 | 394,344 | 397,208 | | 1,665 | | 1,665 | | 398,874 | | 446 | 446 | | 02/01/2016 | | | | | | | | | | | | | | | |
| 57583U | HD 3 | | 11/13/2015 | FIRST SOUTHWEST CO..... | | 228,029 | 225,000 | 232,720 | 232,373 | | (179) | | (179) | | 232,195 | | (4,166) | (4,166) | 6,553 | 12/01/2041 | | | | | | | | | | | | | | | |
| 59334D | BR 4 | | 01/26/2015 | GOLDMAN SACHS..... | | 350,292 | 340,000 | 372,881 | 345,712 | | (525) | | (525) | | 345,187 | | 5,105 | 5,105 | 5,525 | 10/01/2015 | | | | | | | | | | | | | | | |
| 594570 | HV 8 | | 06/11/2015 | OPPENHEIMER CO INC..... | | 363,832 | 355,000 | 390,344 | 370,067 | | (6,676) | | (6,676) | | 363,390 | | 442 | 442 | 17,861 | 01/01/2016 | | | | | | | | | | | | | | | |
| 645918 | AR 4 | | 03/01/2015 | MATURITY..... | | 120,000 | 120,000 | 131,017 | 120,308 | | (308) | | (308) | | 120,000 | | | 0 | 3,150 | 03/01/2015 | | | | | | | | | | | | | | | |
| 646135 | K3 6 | | 11/06/2015 | PERSHING LLC..... | | 402,694 | 400,000 | 456,848 | 418,065 | | (15,180) | | (15,180) | | 402,885 | | (191) | (191) | 18,891 | 12/15/2015 | | | | | | | | | | | | | | | |
| 649906 | CY 8 | | 10/16/2015 | FIRST CLEARING, LLC..... | | 386,494 | 375,000 | 409,774 | 409,136 | | (677) | | (677) | | 408,459 | | (21,965) | (21,965) | 24,375 | 07/01/2041 | | | | | | | | | | | | | | | |
| 64988T | FS 2 | | 02/13/2015 | SOUTHWEST SECURITIES..... | | 462,852 | 450,000 | 497,691 | 463,835 | | (1,755) | | (1,755) | | 462,080 | | 772 | 772 | 3,850 | 12/01/2015 | | | | | | | | | | | | | | | |
| 696550 | XH 0 | | 12/21/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | | 205,246 | 200,000 | 222,224 | 221,172 | | (915) | | (915) | | 220,256 | | (15,010) | (15,010) | 13,917 | 08/01/2032 | | | | | | | | | | | | | | | |
| 724500 | GL 1 | | 03/25/2015 | PREREFUNDED CALL LOTTERY..... | | 405,791 | 370,000 | 411,311 | 407,664 | | (1,973) | | (1,973) | | 405,691 | | 101 | 101 | 9,044 | 04/01/2019 | | | | | | | | | | | | | | | |
| 88283K | AD 0 | | 02/15/2015 | CALLED @ 100.0000000..... | | 495,000 | 495,000 | 495,000 | 495,000 | | 0 | | 0 | | 495,000 | | | 0 | 3,094 | 08/15/2042 | | | | | | | | | | | | | | | |
| 914713 | J3 7 | | 03/10/2015 | GOLDMAN SACHS..... | | 227,239 | 225,000 | 225,000 | 225,000 | | 0 | | 0 | | 225,000 | | 2,239 | 2,239 | 531 | 12/01/2041 | | | | | | | | | | | | | | | |
| 939830 | LR 4 | | 12/21/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | | 232,524 | 225,000 | 287,539 | 242,004 | | (10,962) | | (10,962) | | 231,042 | | 1,482 | 1,482 | 23,646 | 07/01/2016 | | | | | | | | | | | | | | | |
| 92937N | AB 0 | | 12/17/2015 | JANNEY MONTGOMERY, SCOTT INC..... | | 486,015 | 475,000 | 538,759 | 504,705 | | (18,991) | | (18,991) | | 485,714 | | 301 | 301 | 34,767 | 07/01/2016 | | | | | | | | | | | | | | | |

E14

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|--------------|---------------|-------------------------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | F or e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... | | | | | 7,646,972 | 7,480,000 | 8,121,296 | 7,780,367 | 0 | (90,757) | 0 | (90,757) | 0 | 7,689,611 | 0 | (42,639) | (42,639) | 251,931 | XXX |
| 8399997 | Total - Bonds - Part 4..... | | | | | 10,825,264 | 10,565,000 | 11,489,292 | 11,010,699 | 0 | (141,927) | 0 | (141,927) | 0 | 10,868,773 | 0 | (43,510) | (43,510) | 375,700 | XXX |
| 8399998 | Total - Bonds - Summary Item from Part 5..... | | | | | 20,613 | 20,000 | 21,105 | | | (16) | | (16) | | 21,089 | | (476) | (476) | 800 | XXX |
| 8399999 | Total - Bonds..... | | | | | 10,845,877 | 10,585,000 | 11,510,397 | 11,010,699 | 0 | (141,943) | 0 | (141,943) | 0 | 10,889,862 | 0 | (43,986) | (43,986) | 376,500 | XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | |
| 002824 | 10 0 ABBOTT LABS..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 2,400,000 | 110,958 | XXX | 78,277 | 108,048 | (29,771) | | | (29,771) | | 78,277 | | 32,681 | 32,681 | 864 | XXX |
| 031162 | 10 0 AMGEN INC..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 800,000 | 126,067 | XXX | 89,937 | 127,432 | (37,495) | | | (37,495) | | 89,937 | | 36,130 | 36,130 | 395 | XXX |
| 037411 | 10 5 APACHE CORP..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 1,400,000 | 95,023 | XXX | 125,864 | 87,738 | 38,126 | | | 38,126 | | 125,864 | | (30,841) | (30,841) | 700 | XXX |
| 00206R | 10 2 AT&T INC..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 3,400,000 | 116,221 | XXX | 96,556 | 114,206 | (17,650) | | | (17,650) | | 96,556 | | 19,665 | 19,665 | 3,196 | XXX |
| 151020 | 10 4 CELGENE CORP..... | | 05/01/2015 | VARIOUS..... | 1,000,000 | 110,821 | XXX | 28,580 | 111,860 | (83,280) | | | (83,280) | | 28,580 | | 82,241 | 82,241 | | XXX |
| 166764 | 10 0 CHEVRON CORP NEW..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 800,000 | 86,818 | XXX | 69,097 | 89,744 | (20,647) | | | (20,647) | | 69,097 | | 17,722 | 17,722 | 856 | XXX |
| 191216 | 10 0 COCA COLA CO..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 3,000,000 | 122,130 | XXX | 97,145 | 126,660 | (29,515) | | | (29,515) | | 97,145 | | 24,985 | 24,985 | 990 | XXX |
| 235851 | 10 2 DANAHER CORP DEL..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 1,900,000 | 156,913 | XXX | 76,963 | 162,849 | (85,886) | | | (85,886) | | 76,963 | | 79,950 | 79,950 | 379 | XXX |
| 25470F | 10 4 DISCOVERY COMMUNICATNS NEW..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 4,000,000 | 130,386 | XXX | 169,269 | 137,800 | 31,469 | | | 31,469 | | 169,269 | | (38,884) | (38,884) | | XXX |
| 25746U | 10 9 DOMINION RES INC VA NEW..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 1,800,000 | 128,220 | XXX | 84,434 | 138,420 | (53,986) | | | (53,986) | | 84,434 | | 43,786 | 43,786 | 1,166 | XXX |
| 260543 | 10 3 DOW CHEM CO..... | | 05/01/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | 2,900,000 | 149,637 | XXX | 87,595 | 132,269 | (44,674) | | | (44,674) | | 87,595 | | 62,042 | 62,042 | 2,436 | XXX |
| 263534 | 10 9 DU PONT E I DE NEMOURS & CO..... | | 03/18/2015 | VARIOUS..... | 2,300,000 | 174,987 | XXX | 125,583 | 170,062 | (44,479) | | | (44,479) | | 125,583 | | 49,404 | 49,404 | 752 | XXX |
| 26875P | 10 1 EOG RES INC..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 1,000,000 | 98,525 | XXX | 100,610 | 92,070 | 8,540 | | | 8,540 | | 100,610 | | (2,086) | (2,086) | 335 | XXX |
| 30231G | 10 2 EXXON MOBIL CORP..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 1,000,000 | 88,113 | XXX | 69,386 | 92,450 | (23,064) | | | (23,064) | | 69,386 | | 18,727 | 18,727 | 690 | XXX |
| 31428X | 10 6 FEDEX CORP..... | | 05/01/2015 | VARIOUS..... | 1,000,000 | 172,112 | XXX | 89,012 | 173,660 | (84,648) | | | (84,648) | | 89,012 | | 83,099 | 83,099 | 340 | XXX |
| 369604 | 10 3 GENERAL ELECTRIC CO..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 4,700,000 | 127,322 | XXX | 78,348 | 118,769 | (40,421) | | | (40,421) | | 78,348 | | 48,974 | 48,974 | 2,162 | XXX |
| 38259P | 50 8 GOOGLE INC..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 150,000 | 81,876 | XXX | 67,701 | 79,599 | (11,898) | | | (11,898) | | 67,701 | | 14,175 | 14,175 | | XXX |
| 58933Y | 10 5 MERCK & CO INC NEW..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 2,100,000 | 125,826 | XXX | 80,779 | 119,259 | (38,480) | | | (38,480) | | 80,779 | | 45,047 | 45,047 | 1,890 | XXX |
| 594918 | 10 4 MICROSOFT CORP..... | | 05/01/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | 2,400,000 | 116,594 | XXX | 68,306 | 111,480 | (43,174) | | | (43,174) | | 68,306 | | 48,288 | 48,288 | 744 | XXX |
| 68389X | 10 5 ORACLE CORP COM..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 2,300,000 | 101,284 | XXX | 67,437 | 103,431 | (35,994) | | | (35,994) | | 67,437 | | 33,847 | 33,847 | 621 | XXX |
| 717081 | 10 3 PFIZER INC..... | | 05/01/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | 4,400,000 | 149,630 | XXX | 75,969 | 137,060 | (61,091) | | | (61,091) | | 75,969 | | 73,661 | 73,661 | 1,232 | XXX |
| 718172 | 10 9 PHILIP MORRIS INTL INC..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 1,300,000 | 107,990 | XXX | 117,022 | 105,885 | 11,137 | | | 11,137 | | 117,022 | | (9,033) | (9,033) | 2,600 | XXX |
| 69351T | 10 6 PPL CORP..... | | 05/01/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | 3,500,000 | 118,890 | XXX | 98,406 | 127,155 | (28,749) | | | (28,749) | | 98,406 | | 20,483 | 20,483 | 2,608 | XXX |
| 747525 | 10 3 QUALCOMM INC..... | | 04/13/2015 | VARIOUS..... | 1,200,000 | 82,430 | XXX | 59,801 | 89,196 | (29,395) | | | (29,395) | | 59,801 | | 22,629 | 22,629 | 504 | XXX |
| 842587 | 10 7 SOUTHERN CO..... | | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 2,800,000 | 125,088 | XXX | 103,970 | 137,508 | (33,539) | | | (33,539) | | 103,970 | | 21,119 | 21,119 | 1,470 | XXX |
| 855244 | 10 9 STARBUCKS CORP..... | | 05/01/2015 | PERSHING ADVISOR SOLUTIONS LLC..... | 3,300,000 | 183,527 | XXX | 147,438 | 155,895 | (8,457) | | | (8,457) | | 147,438 | | 36,089 | 36,089 | 448 | XXX |
| 883556 | 10 2 THERMO FISHER SCIENTIFIC INC..... | | 05/01/2015 | VARIOUS..... | 800,000 | 101,938 | XXX | 41,525 | 100,232 | (58,707) | | | (58,707) | | 41,525 | | 60,413 | 60,413 | 210 | XXX |
| 913017 | 10 9 UNITED TECHNOLOGIES CORP..... | | 05/01/2015 | VARIOUS..... | 1,300,000 | 150,628 | XXX | 86,111 | 149,500 | (63,389) | | | (63,389) | | 86,111 | | 64,517 | 64,517 | 640 | XXX |
| 92826C | 83 9 VISA INC..... | | 05/01/2015 | VARIOUS..... | 1,900,000 | 181,399 | XXX | 119,759 | 183,540 | (63,781) | | | (63,781) | | 119,759 | | 61,640 | 61,640 | 192 | XXX |
| 254687 | 10 6 WALT DISNEY Co..... | | 05/01/2015 | VARIOUS..... | 1,700,000 | 178,709 | XXX | 111,805 | 160,123 | (48,318) | | | (48,318) | | 111,805 | | 66,904 | 66,904 | 1,955 | XXX |
| G29183 | 10 3 EATON CORP PLC..... | R | 03/12/2015 | SANFORD C BERNSTEIN CO LLC..... | 1,800,000 | 120,733 | XXX | 92,664 | 122,328 | (29,664) | | | (29,664) | | 92,664 | | 28,069 | 28,069 | 990 | XXX |
| 806857 | 10 8 SCHLUMBERGER LTD..... | R | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN..... | 1,300,000 | 121,195 | XXX | 97,511 | 111,033 | (13,522) | | | (13,522) | | 97,511 | | 23,683 | 23,683 | 1,170 | XXX |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous..... | | | | | 4,041,990 | XXX | 2,902,860 | 3,977,261 | (1,074,402) | | | (1,074,402) | | 2,902,860 | | 1,139,126 | 1,139,126 | 32,535 | XXX |
| Common Stocks - Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 25264S | 69 2 DIAMOND HILL SMALL CAP FUND..... | | 12/18/2015 | CAPITAL GAIN..... | | 29,441 | XXX | | | | | | 0 | | | | 29,441 | 29,441 | | XXX |
| 552966 | 80 6 MFS INSTITUTIONAL INTL EQUITY FUND..... | | 12/16/2015 | CAPITAL GAIN..... | | 2,689 | XXX | | | | | | 0 | | | | 2,689 | 2,689 | | XXX |
| 277907 | 60 6 PARAMETRIC TAX MANAGED EMRG MKTS..... | | 05/07/2015 | STATE STREET..... | 43,361,550 | 2,100,000 | XXX | 2,138,383 | 1,996,799 | 141,584 | | | 141,584 | | 2,138,383 | | (38,383) | (38,383) | | XXX |
| 9299999 | Total - Common Stocks - Mutual Funds..... | | | | | 2,132,130 | XXX | 2,138,383 | 1,996,799 | 141,584 | | | 141,584 | | 2,138,383 | | (6,253) | (6,253) | 0 | XXX |

E14.1

SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 F or e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest / Stock Dividends Received During Year | 21 Stated Contractual Maturity Date |
|---------------------------|---|----------------------------------|-----------------------|------------------------|-----------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase (Decrease) | 12 Current Year's (Amortization) / Accretion | 13 Current Year's Other-Than- Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | |
| 9799997 | Total - Common Stocks - Part 4..... | | | | | 6,174,120 | XXX | 5,041,243 | 5,974,060 | (932,818) | 0 | 0 | (932,818) | 0 | 5,041,243 | 0 | 1,132,873 | 1,132,873 | 32,535 | XXX |
| 9799998 | Total - Common Stocks - Summary Item from Part 5..... | | | | | 669,970 | XXX | 671,131 | | | | | 0 | | 671,131 | | (1,161) | (1,161) | 2,411 | XXX |
| 9799999 | Total - Common Stocks..... | | | | | 6,844,090 | XXX | 5,712,374 | 5,974,060 | (932,818) | 0 | 0 | (932,818) | 0 | 5,712,374 | 0 | 1,131,712 | 1,131,712 | 34,946 | XXX |
| 9899999 | Total - Preferred and Common Stocks..... | | | | | 6,844,090 | XXX | 5,712,374 | 5,974,060 | (932,818) | 0 | 0 | (932,818) | 0 | 5,712,374 | 0 | 1,131,712 | 1,131,712 | 34,946 | XXX |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | 17,689,967 | XXX | 17,222,771 | 16,984,759 | (932,818) | (141,943) | 0 | (1,074,761) | 0 | 16,602,236 | 0 | 1,087,726 | 1,087,726 | 411,446 | XXX |

SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|--|---|---------------------|------------------|--------------------------------------|------------------|-----------------------------------|---|-------------|---------------|--|---|---|---|--|---|---|--|-------------------------------------|--|--|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | For ei g n | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Year's Other- Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | |
| 649906 | CY 8 NEW YORK ST DORM AUTH REVS NON..... | | 03/20/2015 | PIPER JAFFRAY..... | 10/16/2015 | FIRST CLEARING, LLC..... | 20,000 | 21,105 | 20,613 | 21,089 | | | | | | | | | | |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... | | | | | | 20,000 | 21,105 | 20,613 | 21,089 | 0 | (16) | 0 | (16) | 0 | 0 | (476) | (476) | 800 | 228 |
| 8399998 | Total - Bonds..... | | | | | | 20,000 | 21,105 | 20,613 | 21,089 | 0 | (16) | 0 | (16) | 0 | 0 | (476) | (476) | 800 | 228 |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | |
| 00724F | 10 1 ADOBE SYS INC..... | | 04/15/2015 | VARIOUS..... | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN | 1,400,000 | 106,748 | 106,493 | 106,748 | | | | 0 | | | (256) | (256) | | |
| 126650 | 10 0 CVS CAREMARK CORPORATION..... | | 03/18/2015 | INVESTMENT TECHNOLOGY GROUP INC. | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN | 1,200,000 | 123,332 | 120,217 | 123,332 | | | | 0 | | | (3,115) | (3,115) | 420 | |
| 478160 | 10 4 JOHNSON & JOHNSON..... | | 01/13/2015 | CONVERGEX EXECUTION SOLUTIONS LLC | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN | 800,000 | 84,076 | 79,941 | 84,076 | | | | 0 | | | (4,135) | (4,135) | 560 | |
| 478366 | 10 7 JOHNSON CTLS INC..... | | 01/28/2015 | VARIOUS..... | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN | 2,500,000 | 115,144 | 126,746 | 115,144 | | | | 0 | | | 11,602 | 11,602 | 650 | |
| 548661 | 10 7 LOWES COS INC..... | | 03/16/2015 | INVESTMENT TECHNOLOGY GROUP INC. | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN | 1,600,000 | 120,436 | 111,885 | 120,436 | | | | 0 | | | (8,551) | (8,551) | 368 | |
| 91324P | 10 2 UNITEDHEALTH GROUP INC..... | | 02/05/2015 | VARIOUS..... | 05/01/2015 | INVESTMENT TECHNOLOGY GROUP IN | 1,100,000 | 121,394 | 124,688 | 121,394 | | | | 0 | | | 3,294 | 3,294 | 413 | |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous..... | | | | | | | 671,130 | 669,970 | 671,130 | 0 | 0 | 0 | 0 | 0 | 0 | (1,161) | (1,161) | 2,411 | 0 |
| 9799998 | Total - Common Stocks..... | | | | | | | 671,130 | 669,970 | 671,130 | 0 | 0 | 0 | 0 | 0 | 0 | (1,161) | (1,161) | 2,411 | 0 |
| 9899999 | Total - Preferred and Common Stocks..... | | | | | | | 671,130 | 669,970 | 671,130 | 0 | 0 | 0 | 0 | 0 | 0 | (1,161) | (1,161) | 2,411 | 0 |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | | | 692,235 | 690,583 | 692,219 | 0 | (16) | 0 | (16) | 0 | 0 | (1,637) | (1,637) | 3,211 | 228 |

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

| 1 CUSIP Identification | 2 Name of Lower-Tier Company | 3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company | 4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---------------------------|---------------------------------|--|---|---|-----------------------|
| | | | | 5 Number of Shares | 6 % of Outstanding |

NONE

SCHEDULE DA - PART 1

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

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | 13 | 14 | Interest | | | | | | 21 | |
|---|--|-------|--------|---------------|----------------|---------------|------------------------------|--|---|---|--|-----------|-------------|---|-----------------------------|---------|-------------------|-----------|-----------------------------|---------------------------|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | | | 15 | 16 | 17 | 18 | 19 | 20 | | |
| CUSIP Identification | Description | Code | Origin | Date Acquired | Name of Vendor | Maturity Date | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued December 31 of Current Year on Bond Not in Default | Nonadmitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest | |
| Exempt Money Market Mutual Funds | | | | | | | | | | | | | | | | | | | | | |
| 857492 | 88 8 STATE STR INSTIL INVT TR TREAS MMK | | | 12/22/2015 | STATE STREET | XXX | 333,440 | | | | | | 333,440 | 3 | | | | | | 4 | |
| 8899999 | Total - Exempt Money Market Mutual Funds | | | | | | 333,440 | 0 | 0 | 0 | 0 | XXX | 333,440 | 3 | 0 | XXX | XXX | XXX | | 4 | 0 |
| 9199999 | Total - Short-Term Investments | | | | | | 333,440 | 0 | 0 | 0 | 0 | XXX | 333,440 | 3 | 0 | XXX | XXX | XXX | | 4 | 0 |

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|------|------------------|---|--|---------|-----|
| Depository | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance | * |
| Open Depositories | | | | | | |
| Santander Bank..... Providence, RI..... | | | | | 245,868 | XXX |
| 0199999. Total - Open Depositories..... | XXX | XXX | 0 | 0 | 245,868 | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX | 0 | 0 | 245,868 | XXX |
| 0599999. Total Cash..... | XXX | XXX | 0 | 0 | 245,868 | XXX |

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

| | | | | | | | |
|------------------|--------|---------------|---------|-------------------|---------|-------------------|---------|
| 1. January..... | 55,506 | 4. April..... | 53,118 | 7. July..... | 134,183 | 10. October..... | 197,802 |
| 2. February..... | 60,499 | 5. May..... | 112,582 | 8. August..... | 114,680 | 11. November..... | 190,967 |
| 3. March..... | 37,767 | 6. June..... | 70,073 | 9. September..... | 138,260 | 12. December..... | 245,868 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|------------------------------------|----------------------|-------------------------|--|-----------------|------------------------------------|-----------------|
| | | | 3 Book/Adjusting Carrying Value | 4 Fair Value | 5 Book/Adjusting Carrying Value | 6 Fair Value |
| 1. Alabama..... | AL | | | | | |
| 2. Alaska..... | AK | | | | | |
| 3. Arizona..... | AZ | | | | | |
| 4. Arkansas..... | AR | | | | | |
| 5. California..... | CA | | | | | |
| 6. Colorado..... | CO | | | | | |
| 7. Connecticut..... | CT | | | | | |
| 8. Delaware..... | DE | | | | | |
| 9. District of Columbia..... | DC | | | | | |
| 10. Florida..... | FL | | | | | |
| 11. Georgia..... | GA | | | | | |
| 12. Hawaii..... | HI | | | | | |
| 13. Idaho..... | ID | | | | | |
| 14. Illinois..... | IL | | | | | |
| 15. Indiana..... | IN | | | | | |
| 16. Iowa..... | IA | | | | | |
| 17. Kansas..... | KS | | | | | |
| 18. Kentucky..... | KY | | | | | |
| 19. Louisiana..... | LA | | | | | |
| 20. Maine..... | ME | | | | | |
| 21. Maryland..... | MD | | | | | |
| 22. Massachusetts..... | MA | | | | | |
| 23. Michigan..... | MI | | | | | |
| 24. Minnesota..... | MN | | | | | |
| 25. Mississippi..... | MS | | | | | |
| 26. Missouri..... | MO | | | | | |
| 27. Montana..... | MT | | | | | |
| 28. Nebraska..... | NE | | | | | |
| 29. Nevada..... | NV | | | | | |
| 30. New Hampshire..... | NH | | | | | |
| 31. New Jersey..... | NJ | | | | | |
| 32. New Mexico..... | NM | | | | | |
| 33. New York..... | NY | | | | | |
| 34. North Carolina..... | NC | | | | | |
| 35. North Dakota..... | ND | | | | | |
| 36. Ohio..... | OH | | | | | |
| 37. Oklahoma..... | OK | | | | | |
| 38. Oregon..... | OR | | | | | |
| 39. Pennsylvania..... | PA | | | | | |
| 40. Rhode Island..... | RI | | | | | |
| 41. South Carolina..... | SC | | | | | |
| 42. South Dakota..... | SD | | | | | |
| 43. Tennessee..... | TN | | | | | |
| 44. Texas..... | TX | | | | | |
| 45. Utah..... | UT | | | | | |
| 46. Vermont..... | VT | | | | | |
| 47. Virginia..... | VA | | | | | |
| 48. Washington..... | WA | | | | | |
| 49. West Virginia..... | WV | | | | | |
| 50. Wisconsin..... | WI | | | | | |
| 51. Wyoming..... | WY | | | | | |
| 52. American Samoa..... | AS | | | | | |
| 53. Guam..... | GU | | | | | |
| 54. Puerto Rico..... | PR | | | | | |
| 55. US Virgin Islands..... | VI | | | | | |
| 56. Northern Mariana Islands..... | MP | | | | | |
| 57. Canada..... | CAN | | | | | |
| 58. Aggregate Alien and Other..... | OT XXX | XXX | 0 | 0 | 757,411 | 757,411 |
| 59. Total..... | XXX | XXX | 0 | 0 | 757,411 | 757,411 |

DETAILS OF WRITE-INS

| | | | | | | |
|---|-----|--|---|---|---------|---------|
| 5801. BCS Insurance Company..... | ST | Collateral for reinsurance program with BCS Insurance Company..... | | | 757,411 | 757,411 |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for line 58 from overflow page..... | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)..... | XXX | XXX | 0 | 0 | 757,411 | 757,411 |

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