



ANNUAL STATEMENT

For the Year Ended December 31, 2013  
of the Condition and Affairs of the

PROGRESSIVE BAYSIDE INSURANCE COMPANY

NAIC Group Code.....155, 155  
(Current Period) (Prior Period)  
Organized under the Laws of OH  
Incorporated/Organized..... March 27, 1986  
Statutory Home Office  
Main Administrative Office  
Mail Address  
Primary Location of Books and Records  
Internet Web Site Address  
Statutory Statement Contact

NAIC Company Code..... 17350  
State of Domicile or Port of Entry OH  
Commenced Business..... May 19, 1992  
6300 WILSON MILLS ROAD, W33..... CLEVELAND ..... OH ..... 44143-2182  
(Street and Number) (City or Town, State, Country and Zip Code)  
6300 WILSON MILLS ROAD, W33..... CLEVELAND ..... OH ..... 44143-2182 440-461-5000  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  
P.O. BOX 89490..... CLEVELAND ..... OH ..... 44101-6490  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)  
6300 WILSON MILLS ROAD, W33..... CLEVELAND ..... OH ..... 44143-2182 440-395-4460  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  
PROGRESSIVE.COM  
MARY BETH ANDREANO  
(Name)  
FINANCIAL\_REPORTING@PROGRESSIVE.COM  
(E-Mail Address)  
440-395-4460  
(Area Code) (Telephone Number) (Extension)  
440-446-7168  
(Fax Number)

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

|                    |           |                     |           |
|--------------------|-----------|---------------------|-----------|
| Name               | Title     | Name                | Title     |
| KAREN BARONE BAILO | PRESIDENT | DANE ALLEN SHRALLOW | SECRETARY |
| THOMAS ALFRED KING | TREASURER |                     |           |

OTHER

|                    |                   |                     |                   |
|--------------------|-------------------|---------------------|-------------------|
| MARY BETH ANDREANO | (VICE PRESIDENT)  | KATHLEEN MARY CERNY | (ASST. SECRETARY) |
| JAMES LEE KUSMER   | (ASST. TREASURER) |                     |                   |

DIRECTORS OR TRUSTEES

|                    |                           |                       |                          |
|--------------------|---------------------------|-----------------------|--------------------------|
| KAREN BARONE BAILO | RICHARD RUSSELL CRAWLEY # | THOMAS HUDSON HOLLYER | KATHRYN MARGARET LEMIEUX |
| DAVID LLOYD PRATT  |                           |                       |                          |

State of..... OHIO  
County of..... CUYAHOGA

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

|                                   |                                          |                                   |
|-----------------------------------|------------------------------------------|-----------------------------------|
| (Signature)<br>KAREN BARONE BAILO | (Signature)<br>KATHLEEN MARY CERNY       | (Signature)<br>THOMAS ALFRED KING |
| 1. (Printed Name)<br>PRESIDENT    | 2. (Printed Name)<br>ASSISTANT SECRETARY | 3. (Printed Name)<br>TREASURER    |
| (Title)                           | (Title)                                  | (Title)                           |

|                                   |                                |                               |
|-----------------------------------|--------------------------------|-------------------------------|
| Subscribed and sworn to before me | a. Is this an original filing? | Yes [ X ] No [ ]              |
| This 13TH day of FEBRUARY, 2014   | b. If no                       | 1. State the amendment number |
|                                   |                                | 2. Date filed                 |
|                                   |                                | 3. Number of pages attached   |

PROGRESSIVE BAYSIDE INSURANCE COMPANY  
SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |                     | Admitted Assets as Reported<br>in the Annual Statement |                                                            |                                      |                     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|---------------------|--------------------------------------------------------|------------------------------------------------------------|--------------------------------------|---------------------|
|                                                                                                                                                       | 1<br><br>Amount              | 2<br><br>Percentage | 3<br><br>Amount                                        | 4<br>Securities Lending<br>Reinvested<br>Collateral Amount | 5<br>Total<br>(Col. 3 + 4)<br>Amount | 6<br><br>Percentage |
| 1. Bonds:                                                                                                                                             |                              |                     |                                                        |                                                            |                                      |                     |
| 1.1 U.S. treasury securities.....                                                                                                                     | 34,271,038                   | 35.2                | 34,271,038                                             |                                                            | 34,271,038                           | 35.2                |
| 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.....                                                                                     | 59,190,643                   | 60.8                | 59,190,643                                             |                                                            | 59,190,643                           | 60.8                |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 3,916,336                    | 4.0                 | 3,916,336                                              |                                                            | 3,916,336                            | 4.0                 |
| 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.....                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.2 Preferred stocks:                                                                                                                                 |                              |                     |                                                        |                                                            |                                      |                     |
| 3.21 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.22 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                              |                     |                                                        |                                                            |                                      |                     |
| 3.31 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.32 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.4 Other equity securities:                                                                                                                          |                              |                     |                                                        |                                                            |                                      |                     |
| 3.41 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.42 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |                     |                                                        |                                                            |                                      |                     |
| 3.51 Affiliated.....                                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 3.52 Unaffiliated.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4. Mortgage loans:                                                                                                                                    |                              |                     |                                                        |                                                            |                                      |                     |
| 4.1 Construction and land development.....                                                                                                            |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.2 Agricultural.....                                                                                                                                 |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.3 Single family residential properties.....                                                                                                         |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.4 Multifamily residential properties.....                                                                                                           |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.5 Commercial loans.....                                                                                                                             |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 5. Real estate investments:                                                                                                                           |                              |                     |                                                        |                                                            |                                      |                     |
| 5.1 Property occupied by company.....                                                                                                                 |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 6. Contract loans.....                                                                                                                                |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 7. Derivatives.....                                                                                                                                   |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 8. Receivables for securities.....                                                                                                                    |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                |                              | 0.0                 |                                                        | XXX                                                        | XXX                                  | XXX                 |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0                 |                                                        |                                                            | 0                                    | 0.0                 |
| 12. Total invested assets.....                                                                                                                        | 97,378,017                   | 100.0               | 97,378,017                                             | 0                                                          | 97,378,017                           | 100.0               |

PROGRESSIVE BAYSIDE INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

PROGRESSIVE BAYSIDE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |  |            |
|-----|--------------------------------------------------------------------------------------|--|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |  | 90,425,427 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |  | 43,398,887 |
| 3.  | Accrual of discount.....                                                             |  | 52,059     |
| 4.  | Unrealized valuation increase (decrease):                                            |  |            |
| 4.1 | Part 1, Column 12.....                                                               |  |            |
| 4.2 | Part 2, Section 1, Column 15.....                                                    |  |            |
| 4.3 | Part 2, Section 2, Column 13.....                                                    |  |            |
| 4.4 | Part 4, Column 11.....                                                               |  | 0          |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |  | (91,010)   |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |  | 35,053,708 |
| 7.  | Deduct amortization of premium.....                                                  |  | 1,353,638  |
| 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)..... |  | 97,378,017 |
| 11. | Deduct total nonadmitted amounts.....                                                |  |            |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |  | 97,378,017 |

PROGRESSIVE BAYSIDE INSURANCE COMPANY  
SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                            | 1. United States.....           | .....34,271,038                      | .....34,353,103 | .....34,257,945  | .....34,445,000            |
|                                                                                                                                                                                 | 2. Canada.....                  | .....                                | .....           | .....            | .....                      |
|                                                                                                                                                                                 | 3. Other Countries.....         | .....                                | .....           | .....            | .....                      |
|                                                                                                                                                                                 | 4. Totals.....                  | .....34,271,038                      | .....34,353,103 | .....34,257,945  | .....34,445,000            |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  | .....59,190,643                      | .....59,989,174 | .....62,423,120  | .....52,875,000            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | .....                                | .....           | .....            | .....                      |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....3,916,336                       | .....3,960,673  | .....3,966,525   | .....3,825,000             |
| Industrial and Miscellaneous and Hybrid<br>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.....            | .....97,378,017                      | .....98,302,950 | .....100,647,590 | .....91,145,000            |
| <b>PREFERRED STOCKS</b><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                          | 14. United States.....          | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 15. Canada.....                 | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....0                               | .....0          | .....0           |                            |
| <b>COMMON STOCKS</b><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                             | 20. United States.....          | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 21. Canada.....                 | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 | .....                                | .....           | .....            |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks...   | .....97,378,017                      | .....98,302,950 | .....100,647,590 |                            |

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

9015

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 1.1 NAIC 1.....                                                                   |                        | 27,871,708                          | 6,399,330                             |                                        |                       | 34,271,038                 | 35.2                                | 25,869,454                             | 27.8                             | 34,271,038                     |                                     |
| 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.....                                                                   | 0                      | 27,871,708                          | 6,399,330                             | 0                                      | 0                     | 34,271,038                 | 35.2                                | 25,869,454                             | 27.8                             | 34,271,038                     | 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.....                                                                   | 7,724,428              | 24,529,101                          | 26,937,114                            |                                        |                       | 59,190,643                 | 60.8                                | 62,920,460                             | 67.6                             | 59,190,643                     |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 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.....                                                                   | 7,724,428              | 24,529,101                          | 26,937,114                            | 0                                      | 0                     | 59,190,643                 | 60.8                                | 62,920,460                             | 67.6                             | 59,190,643                     | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 155,197                                | 0.2                              |                                |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 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.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 155,197                                | 0.2                              | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 5.1 NAIC 1.....                                                                   | 764,386                | 2,302,294                           | 849,656                               |                                        |                       | 3,916,336                  | 4.0                                 | 4,117,240                              | 4.4                              | 3,916,336                      |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 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.....                                                                   | 764,386                | 2,302,294                           | 849,656                               | 0                                      | 0                     | 3,916,336                  | 4.0                                 | 4,117,240                              | 4.4                              | 3,916,336                      | 0                                   |

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

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

| NAIC Designation |                                                    | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|------------------|----------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 6.               | <b>Industrial and Miscellaneous (unaffiliated)</b> |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 6.1              | NAIC 1.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 6.2              | NAIC 2.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 6.3              | NAIC 3.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 6.4              | NAIC 4.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 6.5              | NAIC 5.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 6.6              | NAIC 6.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 6.7              | Totals.....                                        | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                     | .....0.0                            | .....0                                 | .....0.0                         | .....0                         | .....0                              |
| 7.               | <b>Hybrid Securities</b>                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 7.1              | NAIC 1.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 7.2              | NAIC 2.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 7.3              | NAIC 3.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 7.4              | NAIC 4.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 7.5              | NAIC 5.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 7.6              | NAIC 6.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 7.7              | Totals.....                                        | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                     | .....0.0                            | .....0                                 | .....0.0                         | .....0                         | .....0                              |
| 8.               | <b>Parent, Subsidiaries and Affiliates</b>         |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 8.1              | NAIC 1.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 8.2              | NAIC 2.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 8.3              | NAIC 3.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 8.4              | NAIC 4.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 8.5              | NAIC 5.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 8.6              | NAIC 6.....                                        |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                            |                                        | .....0.0                         |                                |                                     |
| 8.7              | Totals.....                                        | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                     | .....0.0                            | .....0                                 | .....0.0                         | .....0                         | .....0                              |

NONE

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

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|                                                           | 1                 | 2                              | 3                                | 4                                 | 5                | 6                     | 7                              | 8                                 | 9                           | 10                       | 11                            |
|-----------------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|--------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                                          | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 9.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 9. Total Bonds Current Year                               |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 9.1 NAIC 1.....                                           | (d).....8,488,814 | .....54,703,103                | .....34,186,100                  | .....0                            | .....0           | .....97,378,017       | .....100.0                     | .....XXX                          | .....XXX                    | .....97,378,017          | .....0                        |
| 9.2 NAIC 2.....                                           | (d).....0         | .....0                         | .....0                           | .....0                            | .....0           | .....0                | .....0.0                       | .....XXX                          | .....XXX                    | .....0                   | .....0                        |
| 9.3 NAIC 3.....                                           | (d).....0         | .....0                         | .....0                           | .....0                            | .....0           | .....0                | .....0.0                       | .....XXX                          | .....XXX                    | .....0                   | .....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.....                                           | .....8,488,814    | .....54,703,103                | .....34,186,100                  | .....0                            | .....0           | (b).....97,378,017    | .....100.0                     | .....XXX                          | .....XXX                    | .....97,378,017          | .....0                        |
| 9.8 Line 9.7 as a % of Col. 6.....                        | .....8.7          | .....56.2                      | .....35.1                        | .....0.0                          | .....0.0         | .....100.0            | .....XXX                       | .....XXX                          | .....XXX                    | .....100.0               | .....0.0                      |
| 10. Total Bonds Prior Year                                |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 10.1 NAIC 1.....                                          | .....3,195,893    | .....61,596,710                | .....28,269,748                  |                                   |                  | .....XXX              | .....XXX                       | .....93,062,351                   | .....100.0                  | .....93,062,351          |                               |
| 10.2 NAIC 2.....                                          |                   |                                |                                  |                                   |                  | .....XXX              | .....XXX                       | .....0                            | .....0.0                    |                          |                               |
| 10.3 NAIC 3.....                                          |                   |                                |                                  |                                   |                  | .....XXX              | .....XXX                       | .....0                            | .....0.0                    |                          |                               |
| 10.4 NAIC 4.....                                          |                   |                                |                                  |                                   |                  | .....XXX              | .....XXX                       | .....0                            | .....0.0                    |                          |                               |
| 10.5 NAIC 5.....                                          |                   |                                |                                  |                                   |                  | .....XXX              | .....XXX                       | (c).....0                         | .....0.0                    |                          |                               |
| 10.6 NAIC 6.....                                          |                   |                                |                                  |                                   |                  | .....XXX              | .....XXX                       | (c).....0                         | .....0.0                    |                          |                               |
| 10.7 Totals.....                                          | .....3,195,893    | .....61,596,710                | .....28,269,748                  | .....0                            | .....0           | .....XXX              | .....XXX                       | (b).....93,062,351                | .....100.0                  | .....93,062,351          | .....0                        |
| 10.8 Line 10.7 as a % of Col. 8.....                      | .....3.4          | .....66.2                      | .....30.4                        | .....0.0                          | .....0.0         | .....XXX              | .....XXX                       | .....100.0                        | .....XXX                    | .....100.0               | .....0.0                      |
| 11. Total Publicly Traded Bonds                           |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 11.1 NAIC 1.....                                          | .....8,488,814    | .....54,703,103                | .....34,186,100                  |                                   |                  | .....97,378,017       | .....100.0                     | .....93,062,351                   | .....100.0                  | .....97,378,017          | .....XXX                      |
| 11.2 NAIC 2.....                                          |                   |                                |                                  |                                   |                  | .....0                | .....0.0                       | .....0                            | .....0.0                    | .....0                   | .....XXX                      |
| 11.3 NAIC 3.....                                          |                   |                                |                                  |                                   |                  | .....0                | .....0.0                       | .....0                            | .....0.0                    | .....0                   | .....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.....                                          | .....8,488,814    | .....54,703,103                | .....34,186,100                  | .....0                            | .....0           | .....97,378,017       | .....100.0                     | .....93,062,351                   | .....100.0                  | .....97,378,017          | .....XXX                      |
| 11.8 Line 11.7 as a % of Col. 6.....                      | .....8.7          | .....56.2                      | .....35.1                        | .....0.0                          | .....0.0         | .....100.0            | .....XXX                       | .....XXX                          | .....XXX                    | .....100.0               | .....XXX                      |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9..... | .....8.7          | .....56.2                      | .....35.1                        | .....0.0                          | .....0.0         | .....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                      |

(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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type |                                                                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.5 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 1.1                  | Issuer Obligations.....                                                                |                        | 27,871,708                          | 6,399,330                             |                                        |                       | 34,271,038                 | 35.2                                | 25,869,454                             | 27.8                             | 34,271,038                     |                                 |
| 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.....                                                                            | 0                      | 27,871,708                          | 6,399,330                             | 0                                      | 0                     | 34,271,038                 | 35.2                                | 25,869,454                             | 27.8                             | 34,271,038                     | 0                               |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 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.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 3.1                  | Issuer Obligations.....                                                                | 7,724,428              | 24,529,101                          | 26,937,114                            |                                        |                       | 59,190,643                 | 60.8                                | 62,920,460                             | 67.6                             | 59,190,643                     |                                 |
| 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.....                                                                            | 7,724,428              | 24,529,101                          | 26,937,114                            | 0                                      | 0                     | 59,190,643                 | 60.8                                | 62,920,460                             | 67.6                             | 59,190,643                     | 0                               |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 4.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 155,197                                | 0.2                              |                                |                                 |
| 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                                 |                                        | 0.0                              |                                |                                 |
| 4.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 155,197                                | 0.2                              | 0                              | 0                               |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 5.1                  | Issuer Obligations.....                                                                | 764,386                | 2,302,294                           | 849,656                               |                                        |                       | 3,916,336                  | 4.0                                 | 4,117,240                              | 4.4                              | 3,916,336                      |                                 |
| 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.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 5.5                  | Totals.....                                                                            | 764,386                | 2,302,294                           | 849,656                               | 0                                      | 0                     | 3,916,336                  | 4.0                                 | 4,117,240                              | 4.4                              | 3,916,336                      | 0                               |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 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.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 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.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 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

|                                                           | 1                 | 2                              | 3                                | 4                                 | 5                | 6                     | 7                              | 8                                 | 9                           | 10                       | 11                        |
|-----------------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|--------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                      | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 9.5 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 9. Total Bonds Current Year                               |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 9.1 Issuer Obligations.....                               | 8,488,814         | 54,703,103                     | 34,186,100                       | 0                                 | 0                | 97,378,017            | 100.0                          | XXX                               | XXX                         | 97,378,017               | 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.....      | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | XXX                               | XXX                         | 0                        | 0                         |
| 9.5 Totals.....                                           | 8,488,814         | 54,703,103                     | 34,186,100                       | 0                                 | 0                | 97,378,017            | 100.0                          | XXX                               | XXX                         | 97,378,017               | 0                         |
| 9.6 Line 9.5 as a % of Col. 6.....                        | 8.7               | 56.2                           | 35.1                             | 0.0                               | 0.0              | 100.0                 | XXX                            | XXX                               | XXX                         | 100.0                    | 0.0                       |
| 10. Total Bonds Prior Year                                |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 10.1 Issuer Obligations.....                              | 3,195,893         | 61,596,710                     | 28,269,748                       |                                   |                  | XXX                   | XXX                            | 93,062,351                        | 100.0                       | 93,062,351               |                           |
| 10.2 Residential Mortgage-Backed Securities.....          |                   |                                |                                  |                                   |                  | XXX                   | XXX                            | 0                                 | 0.0                         |                          |                           |
| 10.3 Commercial Mortgage-Backed Securities.....           |                   |                                |                                  |                                   |                  | XXX                   | XXX                            | 0                                 | 0.0                         |                          |                           |
| 10.4 Other Loan-Backed and Structured Securities.....     |                   |                                |                                  |                                   |                  | XXX                   | XXX                            | 0                                 | 0.0                         |                          |                           |
| 10.5 Totals.....                                          | 3,195,893         | 61,596,710                     | 28,269,748                       | 0                                 | 0                | XXX                   | XXX                            | 93,062,351                        | 100.0                       | 93,062,351               | 0                         |
| 10.6 Line 10.5 as a % of Col. 8.....                      | 3.4               | 66.2                           | 30.4                             | 0.0                               | 0.0              | XXX                   | XXX                            | 100.0                             | XXX                         | 100.0                    | 0.0                       |
| 11. Total Publicly Traded Bonds                           |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 11.1 Issuer Obligations.....                              | 8,488,814         | 54,703,103                     | 34,186,100                       |                                   |                  | 97,378,017            | 100.0                          | 93,062,351                        | 100.0                       | 97,378,017               | XXX                       |
| 11.2 Residential Mortgage-Backed Securities.....          |                   |                                |                                  |                                   |                  | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | XXX                       |
| 11.3 Commercial Mortgage-Backed Securities.....           |                   |                                |                                  |                                   |                  | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | XXX                       |
| 11.4 Other Loan-Backed and Structured Securities.....     |                   |                                |                                  |                                   |                  | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | XXX                       |
| 11.5 Totals.....                                          | 8,488,814         | 54,703,103                     | 34,186,100                       | 0                                 | 0                | 97,378,017            | 100.0                          | 93,062,351                        | 100.0                       | 97,378,017               | XXX                       |
| 11.6 Line 11.5 as a % of Col. 6.....                      | 8.7               | 56.2                           | 35.1                             | 0.0                               | 0.0              | 100.0                 | XXX                            | XXX                               | XXX                         | 100.0                    | XXX                       |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9..... | 8.7               | 56.2                           | 35.1                             | 0.0                               | 0.0              | 100.0                 | XXX                            | XXX                               | XXX                         | 100.0                    | XXX                       |
| 12. Total Privately Placed Bonds                          |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 12.1 Issuer Obligations.....                              |                   |                                |                                  |                                   |                  | 0                     | 0.0                            | 0                                 | 0.0                         | XXX                      | 0                         |
| 12.2 Residential Mortgage-Backed Securities.....          |                   |                                |                                  |                                   |                  | 0                     | 0.0                            | 0                                 | 0.0                         | XXX                      | 0                         |
| 12.3 Commercial Mortgage-Backed Securities.....           |                   |                                |                                  |                                   |                  | 0                     | 0.0                            | 0                                 | 0.0                         | XXX                      | 0                         |
| 12.4 Other Loan-Backed and Structured Securities.....     |                   |                                |                                  |                                   |                  | 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<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 2,636,924 | 2,636,924 |                   |                                              |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 0         |           |                   |                                              |                                                          |
| 3. Accrual of discount.....                                                              | 0         |           |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0         |           |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 0         |           |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 2,535,000 | 2,535,000 |                   |                                              |                                                          |
| 7. Deduct amortization of premium.....                                                   | 101,924   | 101,924   |                   |                                              |                                                          |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0         |           |                   |                                              |                                                          |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0         |           |                   |                                              |                                                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0         |           |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 0         | 0         | 0                 | 0                                            | 0                                                        |

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

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PROGRESSIVE BAYSIDE INSURANCE COMPANY  
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                                          |  |   |
|-----|----------------------------------------------------------------------------------------------------------|--|---|
| 1.  | Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....                          |  |   |
| 2.  | Cost paid/(consideration received) on additions:                                                         |  |   |
| 2.1 | Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12..... |  |   |
| 2.2 | Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14..... |  | 0 |
| 3.  | Unrealized valuation increase/(decrease):                                                                |  |   |
| 3.1 | Section 1, Column 17.....                                                                                |  |   |
| 3.2 | Section 2, Column 19.....                                                                                |  | 0 |
| 4.  | Total gain (loss) on termination recognized, Section 2, Column 22.....                                   |  |   |
| 5.  | Considerations received/(paid) on terminations, Section 2, Column 15.....                                |  |   |
| 6.  | Amortization:                                                                                            |  |   |
| 6.1 | Section 1, Column 19.....                                                                                |  |   |
| 6.2 | Section 2, Column 21.....                                                                                |  | 0 |
| 7.  | Adjustment to the Book/Adjusted Carrying Value of hedged item:                                           |  |   |
| 7.1 | Section 1, Column 20.....                                                                                |  |   |
| 7.2 | Section 2, Column 23.....                                                                                |  | 0 |
| 8.  | Total foreign exchange change in Book/Adjusted Carrying Value:                                           |  |   |
| 8.1 | Section 1, Column 18.....                                                                                |  |   |
| 8.2 | Section 2, Column 20.....                                                                                |  | 0 |
| 9.  | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....         |  | 0 |
| 10. | Deduct nonadmitted assets.....                                                                           |  |   |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                                     |  | 0 |

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

|      |                                                                                                                 |   |   |
|------|-----------------------------------------------------------------------------------------------------------------|---|---|
| 1.   | Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....                                  |   |   |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)..... |   |   |
| 3.1  | Add:                                                                                                            |   |   |
|      | Change in variation margin on open contracts - highly effective hedges:                                         |   |   |
| 3.11 | Section 1, Column 15, current year minus.....                                                                   |   |   |
| 3.12 | Section 1, Column 15, prior year.....                                                                           |   | 0 |
|      | Change in the valuation margin on open contracts - all other:                                                   |   |   |
| 3.13 | Section 1, Column 18, current year minus.....                                                                   |   |   |
| 3.14 | Section 1, Column 18, prior year.....                                                                           | 0 | 0 |
| 3.2  | Add:                                                                                                            |   |   |
|      | Change in adjustment to basis of hedged item:                                                                   |   |   |
| 3.21 | Section 1, Column 17, current year to date minus.....                                                           |   |   |
| 3.22 | Section 1, Column 17, prior year.....                                                                           |   | 0 |
|      | Change in amount recognized:                                                                                    |   |   |
| 3.23 | Section 1, Column 19, current year to date minus.....                                                           |   |   |
| 3.24 | Section 1, Column 19, prior year.....                                                                           | 0 | 0 |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2).....                                                                         |   | 0 |
| 4.1  | Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....                 |   |   |
| 4.2  | Less:                                                                                                           |   |   |
| 4.21 | Amount used to adjust basis of hedged item (Section 2, Column 17)...                                            |   |   |
| 4.22 | Amount recognized (Section 2, Column 16).....                                                                   |   | 0 |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2).....                                                                         |   | 0 |
| 5.   | Dispositions gains (losses) on contracts terminated in prior year:                                              |   |   |
| 5.1  | Total gain (loss) recognized for terminations in prior year.....                                                |   |   |
| 5.2  | Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....                          |   |   |
| 6.   | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....                |   | 0 |
| 7.   | Deduct nonadmitted assets.....                                                                                  |   |   |
| 8.   | Statement value at end of current period (Line 6 minus Line 7).....                                             |   | 0 |

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

| Replication (Synthetic) Asset Transactions |             |                                                |                    |                                 |               |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                 |               |                         |             |                                        |                                 |               |
|--------------------------------------------|-------------|------------------------------------------------|--------------------|---------------------------------|---------------|-------------------|------------------|--------------------------------------------------------------|---------------------------------|---------------|-------------------------|-------------|----------------------------------------|---------------------------------|---------------|
| 1                                          | 2           | 3                                              | 4                  | 5                               | 6             | 7                 | 8                | Derivative Instrument(s) Open                                |                                 |               | Cash Instrument(s) Held |             |                                        |                                 |               |
|                                            |             | NAIC<br>Designation<br>or Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying Value | Fair<br>Value | Effective<br>Date | Maturity<br>Date | 9                                                            | 10                              | 11            | 12                      | 13          | 14                                     | 15                              | 16            |
| Number                                     | Description | Description                                    | Amount             | Carrying Value                  | Value         | Date              | Date             | Description                                                  | Book/Adjusted<br>Carrying Value | Fair<br>Value | CUSIP                   | Description | NAIC Desig.<br>or Other<br>Description | Book/Adjusted<br>Carrying Value | Fair<br>Value |

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

PROGRESSIVE BAYSIDE INSURANCE COMPANY  
SCHEDULE DB - VERIFICATION

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

|     |                                                                                             | Book/Adjusted Carrying Value Check |
|-----|---------------------------------------------------------------------------------------------|------------------------------------|
| 1.  | Part A, Section 1, Column 14.....                                                           | _____                              |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance..... | _____                              |
| 3.  | Subtotal (Line 1 plus Line 2).....                                                          | _____0                             |
| 4.  | Part D, Section 1, Column 5.....                                                            | _____                              |
| 5.  | Part D, Section 1, Column 6.....                                                            | _____                              |
| 6.  | Total (Line 3 minus Line 4 minus Line 5).....                                               | _____0                             |
|     |                                                                                             | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16.....                                                           | _____                              |
| 8.  | Part B, Section 1, Column 13.....                                                           | _____                              |
| 9.  | Total (Line 7 plus Line 8).....                                                             | _____0                             |
| 10. | Part D, Section 1, Column 8.....                                                            | _____                              |
| 11. | Part D, Section 1, Column 9.....                                                            | _____                              |
| 12. | Total (Line 9 minus Line 10 minus Line 11).....                                             | _____0                             |
|     |                                                                                             | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21.....                                                           | _____                              |
| 14. | Part B, Section 1, Column 20.....                                                           | _____                              |
| 15. | Part D, Section 1, Column 11.....                                                           | _____                              |
| 16. | Total (Line 13 plus Line 14 minus Line 15).....                                             | _____0                             |

NONE

PROGRESSIVE BAYSIDE INSURANCE COMPANY

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

|                                                                                          | 1<br>Total | 2<br>Bonds | 3<br>Other (a) |
|------------------------------------------------------------------------------------------|------------|------------|----------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 0          |            |                |
| 2. Cost of cash equivalents acquired.....                                                | 1,299,922  | 1,299,922  |                |
| 3. Accrual of discount.....                                                              | 78         | 78         |                |
| 4. Unrealized valuation increase (decrease).....                                         | 0          |            |                |
| 5. Total gain (loss) on disposals.....                                                   | 0          |            |                |
| 6. Deduct consideration received on disposals.....                                       | 1,300,000  | 1,300,000  |                |
| 7. Deduct amortization of premium.....                                                   | 0          |            |                |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0          |            |                |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0          |            |                |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0          | 0          | 0              |
| 11. Deduct total nonadmitted amounts.....                                                | 0          |            |                |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 0          | 0          | 0              |

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1                          | 2    | Location |       | 5                | 6                            | 7           | 8                         | 9                                                       | 10                                 | Change in Book/Adjusted Carrying Value Less Encumbrances |                                                                           |                                                |                                                  |                                                       | 16                                                                     | 17                                                |
|----------------------------|------|----------|-------|------------------|------------------------------|-------------|---------------------------|---------------------------------------------------------|------------------------------------|----------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------|--------------------------------------------------|-------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------|
|                            |      | 3        | 4     |                  |                              |             |                           |                                                         |                                    | 11                                                       | 12                                                                        | 13                                             | 14                                               | 15                                                    |                                                                        |                                                   |
| Description of<br>Property | Code | City     | State | Date<br>Acquired | Date of<br>Last<br>Appraisal | Actual Cost | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Fair Value<br>Less<br>Encumbrances | Current<br>Year's<br>Depreciation                        | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Current<br>Year's<br>Change in<br>Encumbrances | Total<br>Change in<br>B./A.C.V<br>(13 - 11 - 12) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V | Gross Income<br>Earned<br>Less Interest<br>Incurred on<br>Encumbrances | Taxes,<br>Repairs,<br>and<br>Expenses<br>Incurred |

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

| 1                       | Location |       | 4                | 5              | 6                                        | 7                         | 8                                                       | 9                                                     |
|-------------------------|----------|-------|------------------|----------------|------------------------------------------|---------------------------|---------------------------------------------------------|-------------------------------------------------------|
|                         | 2        | 3     |                  |                |                                          |                           |                                                         |                                                       |
| Description of Property | City     | State | Date<br>Acquired | Name of Vendor | Actual Cost<br>at Time<br>of Acquisition | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Additional<br>Investment<br>Made After<br>Acquisition |

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

| 1                       | Location |       | 4             | 5                 | 6           | 7                                                                          | 8                                                         | Change in Book/Adjusted Carrying Value Less Encumbrances |                                                           |                                       |                                           |                                              | 14                                                         | 15                           | 16                                       | 17                               | 18                            | 19                                                         | 20                                    |
|-------------------------|----------|-------|---------------|-------------------|-------------|----------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------------|-----------------------------------------------------------|---------------------------------------|-------------------------------------------|----------------------------------------------|------------------------------------------------------------|------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------------|---------------------------------------|
|                         | 2        | 3     |               |                   |             |                                                                            |                                                           | 9                                                        | 10                                                        | 11                                    | 12                                        | 13                                           |                                                            |                              |                                          |                                  |                               |                                                            |                                       |
| Description of Property | City     | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation                              | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A. C. V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A. C. V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs, and Expenses Incurred |

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1           | 2    | Location |       | 5         | 6             | 7                | 8                                                                | Change in Book Value/Recorded Investment |                                          |                                                           |                                         |                                             | 14                          | 15                                  |
|-------------|------|----------|-------|-----------|---------------|------------------|------------------------------------------------------------------|------------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------------|---------------------------------------------|-----------------------------|-------------------------------------|
|             |      | 3        | 4     |           |               |                  |                                                                  | 9                                        | 10                                       | 11                                                        | 12                                      | 13                                          |                             |                                     |
| Loan Number | Code | City     | State | Loan Type | Date Acquired | Rate of Interest | Book Value/<br>Recorded Investment<br>Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |

General Interrogatory:  
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.  
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.  
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.  
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

| 1           | Location |       | 4         | 5             | 6                | 7                                  | 8                                            | 9                           |
|-------------|----------|-------|-----------|---------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|             | 2        | 3     |           |               |                  |                                    |                                              |                             |
| Loan Number | City     | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1           | Location |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                          |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-------------|----------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|             | 2        | 3     |           |               |               |                                                                      | 8                                        | 9                                        | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number | City     | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |

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<br>Identification | Name or Description | Code | City     | State | Name of Vendor<br>or General Partner | NAIC<br>Design-<br>nation | Date<br>Originally<br>Acquired | Type<br>and<br>Strategy | Actual<br>Cost | Fair<br>Value | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Depreciation)<br>or<br>(Amortization)<br>/Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest<br>and Other | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Investment<br>Income | Commitment<br>for<br>Additional<br>Investment | Percentage<br>of<br>Ownership |

NONE

SCHEDULE BA - PART 2

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

| 1<br>CUSIP<br>Identification | 2<br>Name or Description | Location  |            | 5<br>Name of Vendor<br>or General Partner | 6<br>Date<br>Originally<br>Acquired | 7<br>Type<br>and<br>Strategy | 8<br>Actual Cost<br>at Time of<br>Acquisition | 9<br>Additional<br>Investment Made<br>After Acquisition | 10<br>Amount of<br>Encumbrances | 11<br>Percentage<br>of<br>Ownership |
|------------------------------|--------------------------|-----------|------------|-------------------------------------------|-------------------------------------|------------------------------|-----------------------------------------------|---------------------------------------------------------|---------------------------------|-------------------------------------|
|                              |                          | 3<br>City | 4<br>State |                                           |                                     |                              |                                               |                                                         |                                 |                                     |

NONE

SCHEDULE BA - PART 3

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

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

NONE

**SCHEDULE D - PART 1**

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

| 1                                                                                                                                                                                              | 2                                                                           |             |                                    | Codes |              | 6        | 7                | Fair Value          |                 | 10              | 11              | Change in Book/Adjusted Carrying Value |                  |        |        | Interest      |               |          |                |                | Dates         |               |            |             |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------|------------------------------------|-------|--------------|----------|------------------|---------------------|-----------------|-----------------|-----------------|----------------------------------------|------------------|--------|--------|---------------|---------------|----------|----------------|----------------|---------------|---------------|------------|-------------|
|                                                                                                                                                                                                |                                                                             |             |                                    | 3     | 4            |          |                  | 5                   | 8               |                 |                 | 9                                      | 12               | 13     | 14     | 15            | 16            | 17       | 18             | 19             | 20            | 21            | 22         |             |
|                                                                                                                                                                                                | CUSIP<br>Identification                                                     | Description | Code                               | n     | Bond<br>CHAR |          |                  | NAIC<br>Designation |                 |                 |                 |                                        |                  |        |        |               |               |          |                |                |               |               |            | Actual Cost |
| U.S. Government - Issuer Obligations                                                                                                                                                           |                                                                             |             |                                    |       |              |          |                  |                     |                 |                 |                 |                                        |                  |        |        |               |               |          |                |                |               |               |            |             |
| 912828                                                                                                                                                                                         | A3                                                                          | 4           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....986,563     | .....97.859         | .....978,590    | .....1,000,000  | .....986,697    | .....                                  | .....134         | .....  | .....  | .....1.250    | .....1.532    | MN.....  | .....1,099     | .....          | .....         | 12/12/2013    | 11/30/2015 |             |
| 912828                                                                                                                                                                                         | MW                                                                          | 7           | US TREASURY NOTE.....              | SD..  | ..           | .....1   | .....2,688,115   | .....102.840        | .....2,694,408  | .....2,620,000  | .....2,640,237  | .....                                  | .....(15,985)    | .....  | .....  | .....2.500    | .....1.868    | MS.....  | .....16,735    | .....65,500    | .....         | 12/29/2010    | 03/31/2018 |             |
| 912828                                                                                                                                                                                         | PS                                                                          | 3           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....216,494     | .....103.281        | .....227,218    | .....220,000    | .....218,477    | .....                                  | .....705         | .....  | .....  | .....2.000    | .....2.342    | JJ.....  | .....1,841     | .....4,400     | .....         | 02/15/2011    | 01/31/2016 |             |
| 912828                                                                                                                                                                                         | QJ                                                                          | 2           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....10,182,469  | .....103.648        | .....10,572,096 | .....10,200,000 | .....10,191,987 | .....                                  | .....3,529       | .....  | .....  | .....2.125    | .....2.162    | FA.....  | .....73,647    | .....216,750   | .....         | 03/25/2011    | 02/29/2016 |             |
| 912828                                                                                                                                                                                         | RU                                                                          | 6           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....900,475     | .....100.320        | .....907,896    | .....905,000    | .....902,335    | .....                                  | .....897         | .....  | .....  | .....0.875    | .....0.978    | MN.....  | .....696       | .....7,919     | .....         | 11/30/2011    | 11/30/2016 |             |
| 912828                                                                                                                                                                                         | SJ                                                                          | 0           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....9,890,625   | .....99.992         | .....9,999,200  | .....10,000,000 | .....9,929,594  | .....                                  | .....21,766      | .....  | .....  | .....0.875    | .....1.102    | FA.....  | .....29,731    | .....87,500    | .....         | 03/14/2012    | 02/28/2017 |             |
| 912828                                                                                                                                                                                         | UF                                                                          | 5           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....4,461,953   | .....94.445         | .....4,250,025  | .....4,500,000  | .....4,467,082  | .....                                  | .....5,129       | .....  | .....  | .....1.125    | .....1.252    | JD.....  | .....140       | .....50,625    | .....         | 01/09/2013    | 12/31/2019 |             |
| 912828                                                                                                                                                                                         | UR                                                                          | 9           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....3,002,813   | .....97.367         | .....2,921,010  | .....3,000,000  | .....3,002,381  | .....                                  | .....(432)       | .....  | .....  | .....0.750    | .....0.731    | FA.....  | .....7,645     | .....          | .....         | 03/27/2013    | 02/28/2018 |             |
| 912828                                                                                                                                                                                         | VB                                                                          | 3           | US TREASURY NOTE.....              | ..... | ..           | .....1   | .....1,928,438   | .....90.133         | .....1,802,660  | .....2,000,000  | .....1,932,248  | .....                                  | .....3,811       | .....  | .....  | .....1.750    | .....2.151    | MN.....  | .....4,544     | .....17,500    | .....         | 05/29/2013    | 05/15/2023 |             |
| 0199999                                                                                                                                                                                        | U.S. Government - Issuer Obligations.....                                   |             |                                    |       |              |          | .....34,257,945  | .....XXX.....       | .....34,353,103 | .....34,445,000 | .....34,271,038 | .....0                                 | .....19,554      | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....136,078   | .....461,444   | .....XXX..... | .....XXX..... |            |             |
| 0599999                                                                                                                                                                                        | Total - U.S. Government.....                                                |             |                                    |       |              |          | .....34,257,945  | .....XXX.....       | .....34,353,103 | .....34,445,000 | .....34,271,038 | .....0                                 | .....19,554      | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....136,078   | .....461,444   | .....XXX..... | .....XXX..... |            |             |
| U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                            |                                                                             |             |                                    |       |              |          |                  |                     |                 |                 |                 |                                        |                  |        |        |               |               |          |                |                |               |               |            |             |
| 373383                                                                                                                                                                                         | 3A                                                                          | 4           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....13,225,893  | .....112.318        | .....12,663,855 | .....11,275,000 | .....12,157,940 | .....                                  | .....(309,097)   | .....  | .....  | .....5.000    | .....2.055    | AO.....  | .....140,938   | .....563,750   | .....         | 06/16/2010    | 10/01/2016 |             |
| 373383                                                                                                                                                                                         | 3C                                                                          | 0           | GEORGIA ST.....                    | ..... | ..           | .....1   | .....3,022,400   | .....112.318        | .....2,807,950  | .....2,500,000  | .....2,748,675  | .....                                  | .....(88,262)    | .....  | .....  | .....5.000    | .....1.305    | AO.....  | .....31,250    | .....125,000   | .....         | 11/04/2010    | 10/01/2018 |             |
| 373384                                                                                                                                                                                         | D2                                                                          | 9           | GEORGIA ST.....                    | ..... | ..           | .....1   | .....625,482     | .....102.668        | .....610,875    | .....595,000    | .....605,549    | .....                                  | .....(19,933)    | .....  | .....  | .....5.500    | .....1.920    | JJ.....  | .....16,363    | .....16,363    | .....         | 01/16/2013    | 07/01/2015 |             |
| 373384                                                                                                                                                                                         | D6                                                                          | 0           | GEORGIA ST.....                    | ..... | ..           | .....1   | .....2,554,488   | .....102.701        | .....2,495,634  | .....2,430,000  | .....2,473,081  | .....                                  | .....(81,406)    | .....  | .....  | .....5.500    | .....1.920    | JJ.....  | .....66,825    | .....66,825    | .....         | 01/16/2013    | 07/01/2015 |             |
| 373384                                                                                                                                                                                         | E9                                                                          | 3           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....5,940,550   | .....118.484        | .....5,924,200  | .....5,000,000  | .....5,888,381  | .....                                  | .....(52,169)    | .....  | .....  | .....5.000    | .....2.270    | FA.....  | .....113,194   | .....          | .....         | 07/09/2013    | 02/01/2021 |             |
| 373384                                                                                                                                                                                         | MG                                                                          | 8           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....2,701,950   | .....102.423        | .....2,560,575  | .....2,500,000  | .....2,559,296  | .....                                  | .....(118,369)   | .....  | .....  | .....5.000    | .....0.250    | JJ.....  | .....62,500    | .....125,000   | .....         | 10/12/2012    | 07/01/2014 |             |
| 373384                                                                                                                                                                                         | NX                                                                          | 0           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....5,850,350   | .....112.653        | .....5,632,650  | .....5,000,000  | .....5,363,748  | .....                                  | .....(122,840)   | .....  | .....  | .....5.000    | .....2.331    | MN.....  | .....41,667    | .....250,000   | .....         | 11/16/2009    | 11/01/2016 |             |
| 373384                                                                                                                                                                                         | PN                                                                          | 0           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....15,232,744  | .....118.739        | .....14,604,897 | .....12,300,000 | .....14,714,234 | .....                                  | .....(241,510)   | .....  | .....  | .....5.000    | .....1.788    | JJ.....  | .....307,500   | .....400,000   | .....         | 11/06/2013    | 07/01/2020 |             |
| 373384                                                                                                                                                                                         | RM                                                                          | 0           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....4,714,640   | .....108.224        | .....4,328,960  | .....4,000,000  | .....4,258,739  | .....                                  | .....(145,380)   | .....  | .....  | .....5.000    | .....1.250    | AO.....  | .....50,000    | .....200,000   | .....         | 10/06/2010    | 10/01/2015 |             |
| 373384                                                                                                                                                                                         | VS                                                                          | 2           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....6,354,423   | .....118.883        | .....6,271,078  | .....5,275,000  | .....6,334,499  | .....                                  | .....(19,925)    | .....  | .....  | .....5.000    | .....1.790    | MS.....  | .....87,917    | .....          | .....         | 11/07/2013    | 09/01/2020 |             |
| 373384                                                                                                                                                                                         | VX                                                                          | 1           | GEORGIA ST.....                    | ..... | ..           | .....1FE | .....2,200,200   | .....104.425        | .....2,088,500  | .....2,000,000  | .....2,086,501  | .....                                  | .....(94,124)    | .....  | .....  | .....5.000    | .....0.272    | JD.....  | .....8,333     | .....100,000   | .....         | 10/15/2012    | 12/01/2014 |             |
| 1199999                                                                                                                                                                                        | U.S. States, Territories & Possessions - Issuer Obligations.....            |             |                                    |       |              |          | .....62,423,120  | .....XXX.....       | .....59,989,174 | .....52,875,000 | .....59,190,643 | .....0                                 | .....(1,293,015) | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....926,487   | .....1,846,938 | .....XXX..... | .....XXX..... |            |             |
| 1799999                                                                                                                                                                                        | Total - U.S. States, Territories & Possessions (Direct and Guaranteed)..... |             |                                    |       |              |          | .....62,423,120  | .....XXX.....       | .....59,989,174 | .....52,875,000 | .....59,190,643 | .....0                                 | .....(1,293,015) | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....926,487   | .....1,846,938 | .....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 |                                                                             |             |                                    |       |              |          |                  |                     |                 |                 |                 |                                        |                  |        |        |               |               |          |                |                |               |               |            |             |
| 373539                                                                                                                                                                                         | D3                                                                          | 6           | GEORGIA ST HSG & FIN AUTH REV..... | ..... | ..           | .....1   | .....3,966,525   | .....103.547        | .....3,960,673  | .....3,825,000  | .....3,916,336  | .....                                  | .....(20,775)    | .....  | .....  | .....4.000    | .....3.207    | JD.....  | .....12,750    | .....153,000   | .....         | 11/17/2011    | 06/01/2030 |             |
| 2599999                                                                                                                                                                                        | U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....     |             |                                    |       |              |          | .....3,966,525   | .....XXX.....       | .....3,960,673  | .....3,825,000  | .....3,916,336  | .....0                                 | .....(20,775)    | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....12,750    | .....153,000   | .....XXX..... | .....XXX..... |            |             |
| 3199999                                                                                                                                                                                        | Total - U.S. Special Revenue & Special Assessment Obligations.....          |             |                                    |       |              |          | .....3,966,525   | .....XXX.....       | .....3,960,673  | .....3,825,000  | .....3,916,336  | .....0                                 | .....(20,775)    | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....12,750    | .....153,000   | .....XXX..... | .....XXX..... |            |             |
| Totals                                                                                                                                                                                         |                                                                             |             |                                    |       |              |          |                  |                     |                 |                 |                 |                                        |                  |        |        |               |               |          |                |                |               |               |            |             |
| 7799999                                                                                                                                                                                        | Total - Issuer Obligations.....                                             |             |                                    |       |              |          | .....100,647,590 | .....XXX.....       | .....98,302,950 | .....91,145,000 | .....97,378,017 | .....0                                 | .....(1,294,236) | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....1,075,315 | .....2,461,382 | .....XXX..... | .....XXX..... |            |             |
| 8399999                                                                                                                                                                                        | Grand Total - Bonds.....                                                    |             |                                    |       |              |          | .....100,647,590 | .....XXX.....       | .....98,302,950 | .....91,145,000 | .....97,378,017 | .....0                                 | .....(1,294,236) | .....0 | .....0 | .....XXX..... | .....XXX..... | XXX..... | .....1,075,315 | .....2,461,382 | .....XXX..... | .....XXX..... |            |             |

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1                       | 2           | Codes |                                 | 5                      | 6                            | 7                    | 8                                      | Fair Value                                              |               | 11             | Dividends                 |                                      |                                          | Change in Book/Adjusted Carrying Value             |                                                   |                                                                               |                                                  |                                                           | 20                       | 21               |
|-------------------------|-------------|-------|---------------------------------|------------------------|------------------------------|----------------------|----------------------------------------|---------------------------------------------------------|---------------|----------------|---------------------------|--------------------------------------|------------------------------------------|----------------------------------------------------|---------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------------------------|-----------------------------------------------------------|--------------------------|------------------|
|                         |             | 3     | 4                               |                        |                              |                      |                                        | 9                                                       | 10            |                | 12                        | 13                                   | 14                                       | 15                                                 | 16                                                | 17                                                                            | 18                                               | 19                                                        |                          |                  |
| CUSIP<br>Identification | Description | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Number<br>of<br>Shares | Par<br>Value<br>Per<br>Share | Rate<br>Per<br>Share | Book/<br>Adjusted<br>Carrying<br>Value | Rate Per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Actual<br>Cost | Declared<br>but<br>Unpaid | Amount<br>Received<br>During<br>Year | Nonadmitted<br>Declared<br>but<br>Unpaid | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change<br>in<br>B./A.C.V.<br>(15+16-17) | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. | NAIC<br>Desig-<br>nation | Date<br>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<br>Identification | Description                           |       | F<br>o<br>r<br>e<br>i<br>g<br>n<br>C<br>o<br>d<br>e | Number<br>of<br>Shares | Book/<br>Adjusted<br>Carrying<br>Value | Rate Per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Actual<br>Cost | Declared<br>but<br>Unpaid | Amount<br>Received<br>During<br>Year | Nonadmitted<br>Declared<br>but<br>Unpaid | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change<br>in<br>B./A.C.V.<br>(13-14) | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. | NAIC<br>Market<br>Indicator<br>(a) | Date<br>Acquired |
| 9899999.                | Total Common and Preferred Stock..... |       |                                                     |                        | .....0                                 | .....XXX.....                                           | .....0        | .....0         | .....0                    | .....0                               | .....0                                   | .....0                                             | .....0                                                                    | .....0                                        | .....0                                                    | .....XXX.....                      | .....XXX.....    |

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

NONE

SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification                     | 2<br>Description                                       |        |          |  | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor | 6<br>Number of<br>Shares of Stock | 7<br>Actual<br>Cost | 8<br>Par<br>Value | 9<br>Paid for Accrued<br>Interest and Dividends |
|--------------------------------------------------|--------------------------------------------------------|--------|----------|--|--------------|-----------------------|---------------------|-----------------------------------|---------------------|-------------------|-------------------------------------------------|
| Bonds - U.S. Government                          |                                                        |        |          |  |              |                       |                     |                                   |                     |                   |                                                 |
| 912828 A3 4                                      | US TREASURY NOTE                                       | 1.250% | 11/30/18 |  | 12/12/2013   | Goldman Sachs         |                     | 986,563                           | 1,000,000           | 446               |                                                 |
| 912828 UF 5                                      | US TREASURY NOTE                                       | 1.125% | 12/31/19 |  | 01/09/2013   | Various               |                     | 4,461,953                         | 4,500,000           | 1,383             |                                                 |
| 912828 UR 9                                      | US TREASURY NOTE                                       | 0.750% | 02/28/18 |  | 03/27/2013   | Barclays Capital      |                     | 3,002,813                         | 3,000,000           | 1,712             |                                                 |
| 912828 VB 3                                      | US TREASURY NOTE                                       | 1.750% | 05/15/23 |  | 05/29/2013   | Goldman Sachs         |                     | 1,928,438                         | 2,000,000           | 1,427             |                                                 |
| 0599999.                                         | Total - Bonds - U.S. Government                        |        |          |  |              |                       |                     | 10,379,767                        | 10,500,000          | 4,968             |                                                 |
| Bonds - U.S. States, Territories and Possessions |                                                        |        |          |  |              |                       |                     |                                   |                     |                   |                                                 |
| 373384 D2 9                                      | GEORGIA ST                                             | 5.500% | 07/01/15 |  | 01/16/2013   | Tax Free Exchange     |                     | 625,482                           | 595,000             | 1,364             |                                                 |
| 373384 D6 0                                      | GEORGIA ST                                             | 5.500% | 07/01/15 |  | 01/16/2013   | Tax Free Exchange     |                     | 2,554,488                         | 2,430,000           | 5,569             |                                                 |
| 373384 E9 3                                      | GEORGIA ST                                             | 5.000% | 02/01/21 |  | 07/09/2013   | Goldman Sachs         |                     | 5,940,550                         | 5,000,000           |                   |                                                 |
| 373384 PN 0                                      | GEORGIA ST                                             | 5.000% | 07/01/20 |  | 11/06/2013   | Morgan Stanley        |                     | 5,167,224                         | 4,300,000           | 78,236            |                                                 |
| 373384 VS 2                                      | GEORGIA ST                                             | 5.000% | 09/01/20 |  | 11/07/2013   | Morgan Stanley        |                     | 6,354,423                         | 5,275,000           | 52,750            |                                                 |
| 1799999.                                         | Total - Bonds - U.S. States, Territories & Possessions |        |          |  |              |                       |                     | 20,642,167                        | 17,600,000          | 137,919           |                                                 |
| 8399997.                                         | Total - Bonds - Part 3                                 |        |          |  |              |                       |                     | 31,021,934                        | 28,100,000          | 142,887           |                                                 |
| 8399998.                                         | Total - Bonds - Summary Item from Part 5               |        |          |  |              |                       |                     | 12,376,953                        | 12,500,000          | 3,496             |                                                 |
| 8399999.                                         | Total - Bonds                                          |        |          |  |              |                       |                     | 43,398,887                        | 40,600,000          | 146,383           |                                                 |
| 9999999.                                         | Total - Bonds, Preferred and Common Stocks             |        |          |  |              |                       |                     | 43,398,887                        | XXX                 | 146,383           |                                                 |

SCHEDULE D - PART 4

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

| 1                                                   | 2                                                                 |                      | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br><br>Disposal<br>Date | 5<br><br>Name of Purchaser | 6<br><br>Number of<br>Shares<br>of Stock | 7<br><br>Consideration | 8<br><br>Par<br>Value | 9<br><br>Actual<br>Cost | 10<br><br>Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                       |                                                             |                                                                                     |                                                         |                                                                  | 16<br><br>Book/<br>Adjusted<br>Carrying<br>Value<br>at Disposal<br>Date | 17<br><br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br><br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br><br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br><br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br><br>Stated<br>Contractual<br>Maturity<br>Date |
|-----------------------------------------------------|-------------------------------------------------------------------|----------------------|--------------------------------------|---------------------------|----------------------------|------------------------------------------|------------------------|-----------------------|-------------------------|----------------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------|------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------------------------|-----------------------------------------------------|
|                                                     |                                                                   |                      |                                      |                           |                            |                                          |                        |                       |                         |                                                                | 11<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br><br>Current<br>Year's<br>(Amortization)/<br>Accretion | 13<br><br>Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br><br>Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | 15<br><br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                                         |                                                                   |                                                        |                                                     |                                                                                 |                                                     |
| CUSIP<br>Identification                             | Description                                                       |                      |                                      |                           |                            |                                          |                        |                       |                         |                                                                |                                                              |                                                             |                                                                                     |                                                         |                                                                  |                                                                         |                                                                   |                                                        |                                                     |                                                                                 |                                                     |
| Bonds - U.S. Government                             |                                                                   |                      |                                      |                           |                            |                                          |                        |                       |                         |                                                                |                                                              |                                                             |                                                                                     |                                                         |                                                                  |                                                                         |                                                                   |                                                        |                                                     |                                                                                 |                                                     |
| 912828 QJ 2                                         | US TREASURY NOTE                                                  | 2.125% 02/29/16..... | ...                                  | 09/25/2013.               | Barclays Capital.....      |                                          | .....2,080,391         | .....2,000,000        | .....1,996,563          | .....1,997,737                                                 | .....                                                        | ......516                                                   | .....                                                                               | ......516                                               | .....                                                            | .....1,998,253                                                          | .....                                                             | .....82,138                                            | .....82,138                                         | .....45,552                                                                     | 02/29/2016.                                         |
| 0599999.                                            | Total - Bonds - U.S. Government.....                              |                      |                                      |                           |                            |                                          | .....2,080,391         | .....2,000,000        | .....1,996,563          | .....1,997,737                                                 | ......0                                                      | ......516                                                   | ......0                                                                             | ......516                                               | ......0                                                          | .....1,998,253                                                          | ......0                                                           | .....82,138                                            | .....82,138                                         | .....45,552                                                                     | ....XXX....                                         |
| Bonds - U.S. States, Territories and Possessions    |                                                                   |                      |                                      |                           |                            |                                          |                        |                       |                         |                                                                |                                                              |                                                             |                                                                                     |                                                         |                                                                  |                                                                         |                                                                   |                                                        |                                                     |                                                                                 |                                                     |
| 373383 YW 2                                         | GEORGIA ST                                                        | 5.500% 07/01/15..... | ...                                  | 01/16/2013.               | Tax Free Exchange.....     |                                          | .....3,179,969         | .....3,025,000        | .....3,500,893          | .....3,184,365                                                 | .....                                                        | .....(4,396)                                                | .....                                                                               | .....(4,396)                                            | .....                                                            | .....3,179,969                                                          | .....                                                             | .....                                                  | ......0                                             | .....90,120                                                                     | 07/01/2015.                                         |
| 373384 YJ 9                                         | GEORGIA ST                                                        | 5.000% 07/01/19..... | ...                                  | 01/08/2013.               | Goldman Sachs.....         |                                          | .....17,471,160        | .....14,000,000       | .....17,474,940         | .....17,257,680                                                | .....                                                        | .....(13,421)                                               | .....                                                                               | .....(13,421)                                           | .....                                                            | .....17,244,259                                                         | .....                                                             | .....226,901                                           | .....226,901                                        | .....336,389                                                                    | 07/01/2019.                                         |
| 1799999.                                            | Total - Bonds - U.S. States, Territories & Possessions.....       |                      |                                      |                           |                            |                                          | .....20,651,129        | .....17,025,000       | .....20,975,833         | .....20,442,045                                                | ......0                                                      | .....(17,817)                                               | ......0                                                                             | .....(17,817)                                           | ......0                                                          | .....20,424,228                                                         | ......0                                                           | .....226,901                                           | .....226,901                                        | .....426,509                                                                    | ....XXX....                                         |
| Bonds - U.S. Political Subdivisions of States       |                                                                   |                      |                                      |                           |                            |                                          |                        |                       |                         |                                                                |                                                              |                                                             |                                                                                     |                                                         |                                                                  |                                                                         |                                                                   |                                                        |                                                     |                                                                                 |                                                     |
| 403755 UB 5                                         | GWINNETT CNTY GA SCH DIST.....                                    |                      | ...                                  | 02/01/2013.               | Maturity.....              |                                          | .....155,000           | .....155,000          | .....172,630            | .....155,197                                                   | .....                                                        | .....(197)                                                  | .....                                                                               | .....(197)                                              | .....                                                            | .....155,000                                                            | .....                                                             | .....                                                  | ......0                                             | .....3,875                                                                      | 02/01/2013.                                         |
| 2499999.                                            | Total - Bonds - U.S. Political Subdivisions of States.....        |                      |                                      |                           |                            |                                          | .....155,000           | .....155,000          | .....172,630            | .....155,197                                                   | ......0                                                      | .....(197)                                                  | ......0                                                                             | .....(197)                                              | ......0                                                          | .....155,000                                                            | ......0                                                           | ......0                                                | ......0                                             | .....3,875                                                                      | ....XXX....                                         |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                   |                      |                                      |                           |                            |                                          |                        |                       |                         |                                                                |                                                              |                                                             |                                                                                     |                                                         |                                                                  |                                                                         |                                                                   |                                                        |                                                     |                                                                                 |                                                     |
| 373539 D3 6                                         | GEORGIA ST HSG & FIN AUTH REV.....                                |                      | ...                                  | 05/15/2013.               | Call 100.0000.....         |                                          | .....175,000           | .....175,000          | .....181,475            | .....180,129                                                   | .....                                                        | .....(5,129)                                                | .....                                                                               | .....(5,129)                                            | .....                                                            | .....175,000                                                            | .....                                                             | .....                                                  | ......0                                             | .....3,189                                                                      | 06/01/2030.                                         |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments..... |                      |                                      |                           |                            |                                          | .....175,000           | .....175,000          | .....181,475            | .....180,129                                                   | ......0                                                      | .....(5,129)                                                | ......0                                                                             | .....(5,129)                                            | ......0                                                          | .....175,000                                                            | ......0                                                           | ......0                                                | ......0                                             | .....3,189                                                                      | ....XXX....                                         |
| 8399997.                                            | Total - Bonds - Part 4.....                                       |                      |                                      |                           |                            |                                          | .....23,061,520        | .....19,355,000       | .....23,326,501         | .....22,775,108                                                | ......0                                                      | .....(22,627)                                               | ......0                                                                             | .....(22,627)                                           | ......0                                                          | .....22,752,481                                                         | ......0                                                           | .....309,039                                           | .....309,039                                        | .....479,125                                                                    | ....XXX....                                         |
| 8399998.                                            | Total - Bonds - Summary Item from Part 5.....                     |                      |                                      |                           |                            |                                          | .....11,992,188        | .....12,500,000       | .....12,376,953         | .....15,283                                                    | .....                                                        | .....15,283                                                 | .....                                                                               | .....15,283                                             | .....                                                            | .....12,392,236                                                         | .....                                                             | .....(400,049)                                         | .....(400,049)                                      | .....130,307                                                                    | ....XXX....                                         |
| 8399999.                                            | Total - Bonds.....                                                |                      |                                      |                           |                            |                                          | .....35,053,708        | .....31,855,000       | .....35,703,454         | .....22,775,108                                                | ......0                                                      | .....(7,344)                                                | ......0                                                                             | .....(7,344)                                            | ......0                                                          | .....35,144,717                                                         | ......0                                                           | .....(91,010)                                          | .....(91,010)                                       | .....609,432                                                                    | ....XXX....                                         |
| 9999999.                                            | Total - Bonds, Preferred and Common Stocks.....                   |                      |                                      |                           |                            |                                          | .....35,053,708        | .....XXX.....         | .....35,703,454         | .....22,775,108                                                | ......0                                                      | .....(7,344)                                                | ......0                                                                             | .....(7,344)                                            | ......0                                                          | .....35,144,717                                                         | ......0                                                           | .....(91,010)                                          | .....(91,010)                                       | .....609,432                                                                    | ....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<br>Identification        | Description                                     | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor  | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds)<br>or<br>Number of<br>Shares<br>(Stock) | Actual<br>Cost  | Consideration   | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| <b>Bonds - U.S. Government</b> |                                                 |                                 |                  |                 |                  |                   |                                                              |                 |                 |                                                       |                                                    |                                                   |                                                                           |                                               |                                                        |                                                      |                                              |                                           |                                                            |                                                     |
| 912828 UF 5                    | US TREASURY NOTE 1.125% 12/31/19.....           | ...                             | 01/08/2013       | CSFBdirect..... | 12/03/2013       | CSFBdirect.....   | .....12,500,000                                              | .....12,376,953 | .....11,992,188 | .....12,392,236                                       | .....                                              | .....15,283                                       | .....                                                                     | .....15,283                                   | .....                                                  | .....                                                | .....(400,049)                               | .....(400,049)                            | .....130,307                                               | .....3,496                                          |
| 05999999                       | Total - Bonds - U.S. Government.....            |                                 |                  |                 |                  |                   | .....12,500,000                                              | .....12,376,953 | .....11,992,188 | .....12,392,236                                       | .....0                                             | .....15,283                                       | .....0                                                                    | .....15,283                                   | .....0                                                 | .....0                                               | .....(400,049)                               | .....(400,049)                            | .....130,307                                               | .....3,496                                          |
| 83999998                       | Total - Bonds.....                              |                                 |                  |                 |                  |                   | .....12,500,000                                              | .....12,376,953 | .....11,992,188 | .....12,392,236                                       | .....0                                             | .....15,283                                       | .....0                                                                    | .....15,283                                   | .....0                                                 | .....0                                               | .....(400,049)                               | .....(400,049)                            | .....130,307                                               | .....3,496                                          |
| 99999999                       | Total - Bonds, Preferred and Common Stocks..... |                                 |                  |                 |                  |                   |                                                              | .....12,376,953 | .....11,992,188 | .....12,392,236                                       | .....0                                             | .....15,283                                       | .....0                                                                    | .....15,283                                   | .....0                                                 | .....0                                               | .....(400,049)                               | .....(400,049)                            | .....130,307                                               | .....3,496                                          |

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1<br><br>CUSIP<br>Identifi-<br>cation | 2<br><br>Description<br>Name of Subsidiary, Controlled or<br>Affiliated Company | 3<br><br>Foreign | 4<br>NAIC<br>Company<br>Code or Alien<br>Insurer<br>Identification<br>Number | 5<br>NAIC Valuation<br>Method<br>(See SVO<br>Purposes and<br>Procedures<br>Manual) | 6<br>Do Insurer's<br>Assets Include<br>Intangible Assets<br>Connected with<br>Holding of Such<br>Company's Stock? | 7<br><br>Total Amount<br>of Such<br>Intangible<br>Assets | 8<br><br>Book/Adjusted<br>Carrying<br>Value | Stock of Such<br>Company Owned by<br>Insurer on Statement Date |                               |
|---------------------------------------|---------------------------------------------------------------------------------|------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------|---------------------------------------------|----------------------------------------------------------------|-------------------------------|
|                                       |                                                                                 |                  |                                                                              |                                                                                    |                                                                                                                   |                                                          |                                             | 9<br><br>Number of<br>Shares                                   | 10<br><br>% of<br>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<br><br>CUSIP<br>Identifi-<br>cation | 2<br><br>Name of Lower-Tier Company | 3<br><br>Name of Company Listed in<br>Section 1<br>Which Controls Lower-Tier<br>Company | 4<br><br>Total Amount of<br>Intangible Assets<br>Included in<br>Amount Shown in<br>Column 7, Section 1 | Stock in Lower-Tier Company Owned<br>Indirectly by Insurer on Statement Date |                           |
|---------------------------------------|-------------------------------------|-----------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|---------------------------|
|                                       |                                     |                                                                                         |                                                                                                        | 5<br><br>Number of Shares                                                    | 6<br><br>% 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<br>Identification | Description | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Maturity<br>Date | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par<br>Value | Actual<br>Cost | Amount<br>Due and<br>Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Non-<br>Admitted<br>Due and<br>Accrued | Rate of | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest |

NONE

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1           | 2                                                                                   | 3                                  | 4                         | 5                                                        | 6             | 7                                    | 8                      | 9                  | 10                                                        | 11                                                                           | 12                                                               | 13                        | 14                                     | 15   | 16            | 17                                                | 18                                                     | 19                                               | 20                                                       | 21                    | 22                                          | 23                                                               |
|-------------|-------------------------------------------------------------------------------------|------------------------------------|---------------------------|----------------------------------------------------------|---------------|--------------------------------------|------------------------|--------------------|-----------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------|---------------------------|----------------------------------------|------|---------------|---------------------------------------------------|--------------------------------------------------------|--------------------------------------------------|----------------------------------------------------------|-----------------------|---------------------------------------------|------------------------------------------------------------------|
|             | Description of<br>Item(s) Hedged,<br>Used for Income<br>Generation<br>or Replicated | Schedule<br>/Exhibit<br>Identifier | Type(s)<br>of Risk<br>(a) | Exchange,<br>Counterparty<br>or Central<br>Clearinghouse | Trade<br>Date | Date of<br>Maturity or<br>Expiration | Number of<br>Contracts | Notional<br>Amount | Strike<br>Price, Rate<br>of Indexed<br>Received<br>(Paid) | Cumulative<br>Prior Year(s)<br>Initial Cost<br>of Premium<br>(Received) Paid | Current Year<br>Initial Cost<br>of Premium<br>(Received)<br>Paid | Current<br>Year<br>Income | Book/<br>Adjusted<br>Carrying<br>Value | Code | Fair<br>Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Current<br>Year's<br>(Amortization)<br>Accretion | Adjustment<br>to Carrying<br>Value of<br>Hedged<br>Items | Potential<br>Exposure | Credit<br>Quality of<br>Reference<br>Entity | Hedge<br>Effectiveness<br>at Inception<br>and at<br>Year-end (b) |
| Description |                                                                                     |                                    |                           |                                                          |               |                                      |                        |                    |                                                           |                                                                              |                                                                  |                           |                                        |      |               |                                                   |                                                        |                                                  |                                                          |                       |                                             |                                                                  |

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1           | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                               | 14                                                   | 15                                           | 16                  | 17                            | 18   | 19                                       | 20                                         | 21                                       | 22                                    | 23                                          | 24                                  | 25                                                      |
|-------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|----------------------------------------------|---------------------|-------------------------------|------|------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------|---------------------------------------------|-------------------------------------|---------------------------------------------------------|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule /Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) |

NONE

**SCHEDULE DB - PART B - SECTION 1**  
Futures Contracts Open as of the Current Statement Date

| 1             | 2                   | 3               | 4           | 5                                                                       | 6                            | 7                   | 8                              | 9        | 10         | 11                | 12                   | 13         | 14                            | Highly Effective Hedges     |                           |                                                                            | All Other                   | 19                                                                | 20                 | 21                                                   | 22                     |
|---------------|---------------------|-----------------|-------------|-------------------------------------------------------------------------|------------------------------|---------------------|--------------------------------|----------|------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|-----------------------------|-------------------------------------------------------------------|--------------------|------------------------------------------------------|------------------------|
|               |                     |                 |             |                                                                         |                              |                     |                                |          |            |                   |                      |            |                               | 15                          | 16                        | 17                                                                         | 18                          |                                                                   |                    |                                                      |                        |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |

NONE

E20

|                              |                        |                        |                     |
|------------------------------|------------------------|------------------------|---------------------|
| Broker Name                  | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
| Brokers                      |                        |                        |                     |
| Total Net Cash Deposits..... | .....0                 | .....0                 | .....0              |

NONE

**SCHEDULE DB - PART B - SECTION 2**

Futures Contracts Terminated December 31 of Current Year

| 1                | 2                      | 3                  | 4           | 5                                                                                | 6                                  | 7                            | 8                                    | 9        | 10            | 11                   | 12                  | 13                   | 14                                                          | 15                                                  | Change in Variation Margin                      |                                                         |          | 19                                                                  | 20                           |
|------------------|------------------------|--------------------|-------------|----------------------------------------------------------------------------------|------------------------------------|------------------------------|--------------------------------------|----------|---------------|----------------------|---------------------|----------------------|-------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|----------|---------------------------------------------------------------------|------------------------------|
|                  |                        |                    |             |                                                                                  |                                    |                              |                                      |          |               |                      |                     |                      |                                                             |                                                     | 16                                              | 17                                                      | 18       |                                                                     |                              |
| Ticker<br>Symbol | Number of<br>Contracts | Notional<br>Amount | Description | Description of Item(s)<br>Hedged, Used for<br>Income Generation<br>or Replicated | Schedule/<br>Exhibit<br>Identifier | Type(s)<br>of Risk(s)<br>(a) | Date of<br>Maturity or<br>Expiration | Exchange | Trade<br>Date | Transaction<br>Price | Termination<br>Date | Termination<br>Price | Indicate<br>Exercise,<br>Expiration,<br>Maturity<br>or Sale | Cumulative<br>Variation<br>Margin at<br>Termination | Gain (Loss)<br>Recognized<br>in Current<br>Year | Gain (Loss) Used<br>to Adjusted Basis<br>of Hedged Item | Deferred | Hedge<br>Effectiveness<br>at Inception<br>and at<br>Termination (b) | Value of<br>One (1)<br>Point |

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1                                                                    | 2                               | 3                                      | 4                                         | Book Adjusted Carrying Value                             |                                                          |                               | Fair Value                          |                                     |                               | 11                    | 12                               |
|----------------------------------------------------------------------|---------------------------------|----------------------------------------|-------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|-------------------------------|-------------------------------------|-------------------------------------|-------------------------------|-----------------------|----------------------------------|
|                                                                      |                                 |                                        |                                           | 5                                                        | 6                                                        | 7                             | 8                                   | 9                                   | 10                            |                       |                                  |
| Description of Exchange,<br>Counterparty or Central<br>Clearinghouse | Master<br>Agreement<br>(Y or N) | Credit<br>Support<br>Annex<br>(Y or N) | Fair Value<br>of Acceptable<br>Collateral | Contracts With<br>Book Adjusted<br>Carrying<br>Value > 0 | Contracts With<br>Book Adjusted<br>Carrying<br>Value < 0 | Exposure Net<br>of Collateral | Contracts<br>With Fair<br>Value > 0 | Contracts<br>With Fair<br>Value < 0 | Exposure Net<br>of Collateral | Potential<br>Exposure | Off-Balance<br>Sheet<br>Exposure |

NONE

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

| 1                                                  | 2                        | 3                       | 4           | 5          | 6         | 7                               | 8             | 9                              |
|----------------------------------------------------|--------------------------|-------------------------|-------------|------------|-----------|---------------------------------|---------------|--------------------------------|
| Exchange, Counterparty or<br>Central Clearinghouse | Type of<br>Asset Pledged | CUSIP<br>Identification | Description | Fair Value | Par Value | Book Adjusted<br>Carrying Value | Maturity Date | Type of Margin<br>(I, V or IV) |

NONE

PROGRESSIVE BAYSIDE INSURANCE COMPANY  
SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

| 1                       | 2           | 3    | 4                                           | 5             | 6                               | 7                 |
|-------------------------|-------------|------|---------------------------------------------|---------------|---------------------------------|-------------------|
| CUSIP<br>Identification | Description | Code | NAIC<br>Designation<br>/Market<br>Indicator | Fair<br>Value | Book/Adjusted<br>Carrying Value | Maturity<br>Dates |

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

PROGRESSIVE BAYSIDE INSURANCE COMPANY  
SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

| 1                       | 2           | 3    | 4                                           | 5             | 6                               | 7                 |
|-------------------------|-------------|------|---------------------------------------------|---------------|---------------------------------|-------------------|
| CUSIP<br>Identification | Description | Code | NAIC<br>Designation<br>/Market<br>Indicator | Fair<br>Value | Book/Adjusted<br>Carrying Value | Maturity<br>Dates |

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

PROGRESSIVE BAYSIDE INSURANCE COMPANY  
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                       |         |                  |                                         |                                                        |         |       |
| CITIBANK..... NEW YORK, NY.....         | .....   | .....            | .....                                   | .....                                                  | .....   | XXX   |
| 0199999. Total - Open Depositories..... | .XXX... | .....XXX.....    | .....0                                  | .....0                                                 | .....0  | XXX.. |
| 0399999. Total Cash on Deposit.....     | .XXX... | .....XXX.....    | .....0                                  | .....0                                                 | .....0  | XXX.. |
| 0599999. Total Cash.....                | .XXX... | .....XXX.....    | .....0                                  | .....0                                                 | .....0  | XXX.. |

|                                                                                     |       |               |       |                   |       |                   |       |
|-------------------------------------------------------------------------------------|-------|---------------|-------|-------------------|-------|-------------------|-------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |       |               |       |                   |       |                   |       |
| 1. January.....                                                                     | ..... | 4. April..... | ..... | 7. July.....      | ..... | 10. October.....  | ..... |
| 2. February.....                                                                    | ..... | 5. May.....   | ..... | 8. August.....    | ..... | 11. November..... | ..... |
| 3. March.....                                                                       | ..... | 6. June.....  | ..... | 9. September..... | ..... | 12. December..... | ..... |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|              |                                  | 1                  | 2                                          | Deposits for the<br>Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|--------------|----------------------------------|--------------------|--------------------------------------------|--------------------------------------------------|--------------------|--------------------------------------|--------------------|
|              |                                  | Type of<br>Deposit | Purpose of<br>Deposit                      | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
| States, Etc. |                                  |                    |                                            |                                                  |                    |                                      |                    |
| 1.           | Alabama.....AL                   | .....              |                                            |                                                  |                    |                                      |                    |
| 2.           | Alaska.....AK                    | .....              |                                            |                                                  |                    |                                      |                    |
| 3.           | Arizona.....AZ                   | .....              |                                            |                                                  |                    |                                      |                    |
| 4.           | Arkansas.....AR                  | .....              |                                            |                                                  |                    |                                      |                    |
| 5.           | California.....CA                | .....              |                                            |                                                  |                    |                                      |                    |
| 6.           | Colorado.....CO                  | .....              |                                            |                                                  |                    |                                      |                    |
| 7.           | Connecticut.....CT               | .....              |                                            |                                                  |                    |                                      |                    |
| 8.           | Delaware.....DE                  | .....              |                                            |                                                  |                    |                                      |                    |
| 9.           | District of Columbia.....DC      | .....              |                                            |                                                  |                    |                                      |                    |
| 10.          | Florida.....FL                   | ...B...            | Collateral for Insurance Underwriting..... | .....327,510                                     | .....334,230       |                                      |                    |
| 11.          | Georgia.....GA                   | ...B...            | Collateral for Insurance Underwriting..... |                                                  |                    | .....45,348                          | .....46,278        |
| 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                      | ...B...            | Collateral for Insurance Underwriting..... | .....201,545                                     | .....205,680       |                                      |                    |
| 37.          | Oklahoma.....OK                  | .....              |                                            |                                                  |                    |                                      |                    |
| 38.          | Oregon.....OR                    | .....              |                                            |                                                  |                    |                                      |                    |
| 39.          | Pennsylvania.....PA              | .....              |                                            |                                                  |                    |                                      |                    |
| 40.          | Rhode Island.....RI              | .....              |                                            |                                                  |                    |                                      |                    |
| 41.          | South Carolina.....SC            | .....              |                                            |                                                  |                    |                                      |                    |
| 42.          | South Dakota.....SD              | .....              |                                            |                                                  |                    |                                      |                    |
| 43.          | Tennessee.....TN                 | .....              |                                            |                                                  |                    |                                      |                    |
| 44.          | Texas.....TX                     | .....              |                                            |                                                  |                    |                                      |                    |
| 45.          | Utah.....UT                      | .....              |                                            |                                                  |                    |                                      |                    |
| 46.          | Vermont.....VT                   | .....              |                                            |                                                  |                    |                                      |                    |
| 47.          | Virginia.....VA                  | .....              |                                            |                                                  |                    |                                      |                    |
| 48.          | Washington.....WA                | .....              |                                            |                                                  |                    |                                      |                    |
| 49.          | West Virginia.....WV             | .....              |                                            |                                                  |                    |                                      |                    |
| 50.          | Wisconsin.....WI                 | .....              |                                            |                                                  |                    |                                      |                    |
| 51.          | Wyoming.....WY                   | .....              |                                            |                                                  |                    |                                      |                    |
| 52.          | American Samoa.....AS            | .....              |                                            |                                                  |                    |                                      |                    |
| 53.          | Guam.....GU                      | .....              |                                            |                                                  |                    |                                      |                    |
| 54.          | Puerto Rico.....PR               | .....              |                                            |                                                  |                    |                                      |                    |
| 55.          | US Virgin Islands.....VI         | .....              |                                            |                                                  |                    |                                      |                    |
| 56.          | Northern Mariana Islands.....MP  | .....              |                                            |                                                  |                    |                                      |                    |
| 57.          | Canada.....CAN                   | .....              |                                            |                                                  |                    |                                      |                    |
| 58.          | Aggregate Alien and Other.....OT | ...XXX...          | .....XXX.....                              | ......0                                          | ......0            | ......0                              | ......0            |
| 59.          | Total.....                       | ...XXX...          | .....XXX.....                              | .....529,055                                     | .....539,910       | .....45,348                          | .....46,278        |

| DETAILS OF WRITE-INS |                                                                       |           |               |         |         |         |         |
|----------------------|-----------------------------------------------------------------------|-----------|---------------|---------|---------|---------|---------|
| 5801.                | .....                                                                 | .....     |               |         |         |         |         |
| 5802.                | .....                                                                 | .....     |               |         |         |         |         |
| 5803.                | .....                                                                 | .....     |               |         |         |         |         |
| 5898.                | Summary of remaining write-ins for<br>line 58 from overflow page..... | ...XXX... | .....XXX..... | ......0 | ......0 | ......0 | ......0 |
| 5899.                | Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | ...XXX... | .....XXX..... | ......0 | ......0 | ......0 | ......0 |

2013 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

|                                                                                                  |      |                                                                                                  |      |
|--------------------------------------------------------------------------------------------------|------|--------------------------------------------------------------------------------------------------|------|
| Assets                                                                                           | 2    | Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)   | 58   |
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| Exhibit of Capital Gains (Losses)                                                                | 12   | Schedule P-Part 2H-Section 2-Other Liability-Claims-Made                                         | 58   |
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| Exhibit of Nonadmitted Assets                                                                    | 13   | Schedule P-Part 2J-Auto Physical Damage                                                          | 59   |
| Exhibit of Premiums and Losses (State Page)                                                      | 19   | Schedule P-Part 2K-Fidelity, Surety                                                              | 59   |
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