



ANNUAL STATEMENT

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

SCOTTSDALE INDEMNITY COMPANY

NAIC Group Code..... 0140, 0140  
(Current Period) (Prior Period)

Organized under the Laws of OH

Incorporated/Organized..... November 14, 1984

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 15580

State of Domicile or Port of Entry OH

ONE WEST NATIONWIDE BLVD..... COLUMBUS ..... OH ..... US ..... 43215-2220  
(Street and Number) (City or Town, State, Country and Zip Code)

8877 N. GAINEY CENTER DRIVE..... SCOTTSDALE ..... AZ ..... US..... 85258-2108 480-365-4000  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS .... OH .... US .... 43215-2220 614-249-1545  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

WWW.SCOTTSDALEINS.COM

CHERYL M. DENNIS  
(Name)

FINRPT@NATIONWIDE.COM  
(E-Mail Address)

Employer's ID Number..... 31-1117969

Country of Domicile US

Commenced Business..... August 1, 1985

614-249-1545  
(Area Code) (Telephone Number) (Extension)

866-315-1430  
(Fax Number)

OFFICERS

| Name                   | Title          | Name                         | Title          |
|------------------------|----------------|------------------------------|----------------|
| 1. THOMAS EDWARD CLARK | PRESIDENT      | 2. ROBERT WILLIAM HORNER III | VP & SECRETARY |
| 3. KENNETH ARI LEVINE  | VP & TREASURER |                              |                |

OTHER

|                      |                              |                     |                               |
|----------------------|------------------------------|---------------------|-------------------------------|
| PAMELA ANN BIESECKER | SR VP-HEAD OF TAXATION       | MARTHA LOVETTE FRYE | SR REG VP-SOUTHEAST EXCL DIST |
| THOMAS WAYNE JURGENS | SR VP- BRKG-EXCESS & SURPLUS | DAVID NEIL NELSON   | SR VP-CONTRACT & PRGM UNDRW   |

DIRECTORS OR TRUSTEES

|                   |                     |                      |                       |
|-------------------|---------------------|----------------------|-----------------------|
| MARK ALLEN BERVEN | THOMAS EDWARD CLARK | THOMAS WAYNE JURGENS | MICHAEL PATRICK LEACH |
| DAVID NEIL NELSON |                     |                      |                       |

State of..... OHIO  
County of..... FRANKLIN

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.

|                                                                                                                            |                                                                                                                                           |                                                                                                                                    |
|----------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|
| <div>(Signature)</div> <div>THOMAS EDWARD CLARK</div> <div>1. (Printed Name)</div> <div>PRESIDENT</div> <div>(Title)</div> | <div>(Signature)</div> <div>ROBERT WILLIAM HORNER III</div> <div>2. (Printed Name)</div> <div>VP &amp; SECRETARY</div> <div>(Title)</div> | <div>(Signature)</div> <div>KENNETH ARI LEVINE</div> <div>3. (Printed Name)</div> <div>VP &amp; TREASURER</div> <div>(Title)</div> |
|----------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|

Subscribed and sworn to before me  
This 15th day of February 2017  
Christine O'Brien

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



CHRISTINE O'BRIEN  
Notary Public, State of Ohio  
My Commission Expires 12-22-2020

SCOTTSDALE INDEMNITY COMPANY  
SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |            | Admitted Assets as Reported<br>in the Annual Statement |                                                       |                                 |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|------------|--------------------------------------------------------|-------------------------------------------------------|---------------------------------|------------|
|                                                                                                                                                       | 1                            | 2          | 3                                                      | 4                                                     | 5                               | 6          |
|                                                                                                                                                       | Amount                       | Percentage | Amount                                                 | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage |
| 1. Bonds:                                                                                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.1 U.S. treasury securities.....                                                                                                                     | 17,808,717                   | 45.9       | 17,808,717                                             |                                                       | 17,808,717                      | 45.9       |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |            |                                                        |                                                       |                                 |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |            |                                                        |                                                       |                                 |            |
| 1.41 States, territories and possessions general obligations.....                                                                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 5,187,781                    | 13.4       | 5,187,781                                              |                                                       | 5,187,781                       | 13.4       |
| 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.....                                                                                                     | 1,997,826                    | 5.1        | 1,997,826                                              |                                                       | 1,997,826                       | 5.1        |
| 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.....                                                                                            | 30,456                       | 0.1        | 30,456                                                 |                                                       | 30,456                          | 0.1        |
| 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).....                                                        | 10,126,891                   | 26.1       | 10,126,891                                             |                                                       | 10,126,891                      | 26.1       |
| 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.....                                                                                            | 3,657,455                    | 9.4        | 3,657,455                                              |                                                       | 3,657,455                       | 9.4        |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 12. Total invested assets.....                                                                                                                        | 38,809,126                   | 100.0      | 38,809,126                                             | 0                                                     | 38,809,126                      | 100.0      |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |           |            |
|-----|--------------------------------------------------------------------------------------|-----------|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |           | 35,622,919 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |           | 10,139,060 |
| 3.  | Accrual of discount.....                                                             |           | 26,859     |
| 4.  | Unrealized valuation increase (decrease):                                            |           |            |
| 4.1 | Part 1, Column 12.....                                                               | 268,761   |            |
| 4.2 | Part 2, Section 1, Column 15.....                                                    |           |            |
| 4.3 | Part 2, Section 2, Column 13.....                                                    |           |            |
| 4.4 | Part 4, Column 11.....                                                               | (278,473) | (9,712)    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |           | 287,577    |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |           | 10,786,669 |
| 7.  | Deduct amortization of premium.....                                                  |           | 128,363    |
| 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)..... |           | 35,151,671 |
| 11. | Deduct total nonadmitted amounts.....                                                |           |            |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |           | 35,151,671 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | .....17,808,717                      | .....18,556,436 | .....16,471,426  | .....16,150,000            |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | .....17,808,717                      | .....18,556,436 | .....16,471,426  | .....16,150,000            |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  |                                      |                 |                  |                            |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....7,216,063                       | .....7,814,100  | .....7,339,484   | .....6,927,777             |
| Industrial and Miscellaneous, SVO Identified<br>Funds and Hybrid Securities (unaffiliated)                                                                                      | 8. United States.....           | .....10,126,891                      | .....10,120,302 | .....10,139,060  | .....10,000,000            |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 11. Totals.....                 | .....10,126,891                      | .....10,120,302 | .....10,139,060  | .....10,000,000            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....35,151,671                      | .....36,490,838 | .....33,949,970  | .....33,077,777            |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....0                               | .....0          | .....0           |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 21. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....35,151,671                      | .....36,490,838 | .....33,949,970  |                            |

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

SI05

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>6 Prior Year | 10<br>% from Col. 7<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                   |                        | 17,808,717                          |                                       |                                        |                       | XXX                      | 17,808,717                 | 50.7                                 | 26,805,718                             | 75.2                              | 17,808,717                     |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.7 Totals.....                                                                   | 0                      | 17,808,717                          | 0                                     | 0                                      | 0                     | XXX                      | 17,808,717                 | 50.7                                 | 26,805,718                             | 75.2                              | 17,808,717                     | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   | 335,105                | 885,269                             | 5,692,086                             | 280,989                                | 22,614                | XXX                      | 7,216,063                  | 20.5                                 | 7,840,703                              | 22.0                              | 7,216,063                      |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.7 Totals.....                                                                   | 335,105                | 885,269                             | 5,692,086                             | 280,989                                | 22,614                | XXX                      | 7,216,063                  | 20.5                                 | 7,840,703                              | 22.0                              | 7,216,063                      | 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

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 10.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 6.1 NAIC 1.....                                |                   | 2,499,827                      | 7,627,064                        |                                   |                  | XXX.....            | 10,126,891            | 28.8                            | 976,498                           | 2.7                         | 9,126,891                | 1,000,000                     |
| 6.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 6.7 Totals.....                                | 0                 | 2,499,827                      | 7,627,064                        | 0                                 | 0                | XXX.....            | 10,126,891            | 28.8                            | 976,498                           | 2.7                         | 9,126,891                | 1,000,000                     |
| 7. Hybrid Securities                           |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 7.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 8. Parent, Subsidiaries and Affiliates         |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 8.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 9. SVO Identified Funds                        |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 9.1 NAIC 1.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             | XXX.....                          | XXX.....                    |                          |                               |
| 9.2 NAIC 2.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             | XXX.....                          | XXX.....                    |                          |                               |
| 9.3 NAIC 3.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             | XXX.....                          | XXX.....                    |                          |                               |
| 9.4 NAIC 4.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             | XXX.....                          | XXX.....                    |                          |                               |
| 9.5 NAIC 5.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             | XXX.....                          | XXX.....                    |                          |                               |
| 9.6 NAIC 6.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             | XXX.....                          | XXX.....                    |                          |                               |
| 9.7 Totals.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         | 0                   | 0                     | 0.0                             | XXX.....                          | XXX.....                    | 0                        | 0                             |

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

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

SI07

| NAIC Designation                                            | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>6 Prior Year | 10<br>% from Col. 7<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1 NAIC 1.....                                            | (d).....335,105        | .....21,193,813                     | .....13,319,150                       | .....280,989                           | .....22,614           | .....0                   | .....35,151,671            | .....100.0                           | XXX.....                               | XXX.....                          | .....34,151,671                | .....1,000,000                      |
| 10.2 NAIC 2.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | .....0                              |
| 10.3 NAIC 3.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | .....0                              |
| 10.4 NAIC 4.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | .....0                              |
| 10.5 NAIC 5.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | .....0                              |
| 10.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | .....0                              |
| 10.7 Totals.....                                            | .....335,105           | .....21,193,813                     | .....13,319,150                       | .....280,989                           | .....22,614           | .....0                   | (b).....35,151,671         | .....100.0                           | XXX.....                               | XXX.....                          | .....34,151,671                | .....1,000,000                      |
| 10.8 Line 10.7 as a % of Col. 7.....                        | .....1.0               | .....60.3                           | .....37.9                             | .....0.8                               | .....0.1              | .....0.0                 | .....100.0                 | XXX.....                             | XXX.....                               | XXX.....                          | .....97.2                      | .....2.8                            |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | .....9,240,112         | .....20,017,963                     | .....676,503                          | .....5,637,805                         | .....50,536           | XXX.....                 | XXX.....                   | XXX.....                             | .....35,622,919                        | .....100.0                        | .....34,646,421                | .....976,498                        |
| 11.2 NAIC 2.....                                            |                        |                                     |                                       |                                        |                       | XXX.....                 | XXX.....                   | XXX.....                             | .....0                                 | .....0.0                          |                                |                                     |
| 11.3 NAIC 3.....                                            |                        |                                     |                                       |                                        |                       | XXX.....                 | XXX.....                   | XXX.....                             | .....0                                 | .....0.0                          |                                |                                     |
| 11.4 NAIC 4.....                                            |                        |                                     |                                       |                                        |                       | XXX.....                 | XXX.....                   | XXX.....                             | .....0                                 | .....0.0                          |                                |                                     |
| 11.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       | XXX.....                 | XXX.....                   | XXX.....                             | (c).....0                              | .....0.0                          |                                |                                     |
| 11.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       | XXX.....                 | XXX.....                   | XXX.....                             | (c).....0                              | .....0.0                          |                                |                                     |
| 11.7 Totals.....                                            | .....9,240,112         | .....20,017,963                     | .....676,503                          | .....5,637,805                         | .....50,536           | XXX.....                 | XXX.....                   | XXX.....                             | (b).....35,622,919                     | .....100.0                        | .....34,646,421                | .....976,498                        |
| 11.8 Line 11.7 as a % of Col. 9.....                        | .....25.9              | .....56.2                           | .....1.9                              | .....15.8                              | .....0.1              | XXX.....                 | XXX.....                   | XXX.....                             | .....100.0                             | XXX.....                          | .....97.3                      | .....2.7                            |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....335,105           | .....20,193,813                     | .....13,319,150                       | .....280,989                           | .....22,614           |                          | .....34,151,671            | .....97.2                            | .....34,646,421                        | .....97.3                         | .....34,151,671                | .....XXX.....                       |
| 12.2 NAIC 2.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.3 NAIC 3.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.4 NAIC 4.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.7 Totals.....                                            | .....335,105           | .....20,193,813                     | .....13,319,150                       | .....280,989                           | .....22,614           | .....0                   | .....34,151,671            | .....97.2                            | .....34,646,421                        | .....97.3                         | .....34,151,671                | .....XXX.....                       |
| 12.8 Line 12.7 as a % of Col. 7.....                        | .....1.0               | .....59.1                           | .....39.0                             | .....0.8                               | .....0.1              | .....0.0                 | .....100.0                 | XXX.....                             | XXX.....                               | XXX.....                          | .....100.0                     | .....XXX.....                       |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10..... | .....1.0               | .....57.4                           | .....37.9                             | .....0.8                               | .....0.1              | .....0.0                 | .....97.2                  | XXX.....                             | XXX.....                               | XXX.....                          | .....97.2                      | .....XXX.....                       |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            |                        | .....1,000,000                      |                                       |                                        |                       |                          | .....1,000,000             | .....2.8                             | .....976,498                           | .....2.7                          | XXX.....                       | .....1,000,000                      |
| 13.2 NAIC 2.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                              |
| 13.3 NAIC 3.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                              |
| 13.4 NAIC 4.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                              |
| 13.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                              |
| 13.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                              |
| 13.7 Totals.....                                            | .....0                 | .....1,000,000                      | .....0                                | .....0                                 | .....0                | .....0                   | .....1,000,000             | .....2.8                             | .....976,498                           | .....2.7                          | XXX.....                       | .....1,000,000                      |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....0.0               | .....100.0                          | .....0.0                              | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | .....100.0                          |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10..... | .....0.0               | .....2.8                            | .....0.0                              | .....0.0                               | .....0.0              | .....0.0                 | .....2.8                   | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | .....2.8                            |

(a) Includes \$.....1,000,000 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....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

|                                                                                   | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.6 | 9<br>Total from Column<br>6 Prior Year | 10<br>% from Col. 7<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| Distribution by Type                                                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1.1 Issuer Obligations.....                                                       |                        | 17,808,717                          |                                       |                                        |                       | .XXX.                    | 17,808,717                 | 50.7                                 | 26,805,718                             | 75.2                              | 17,808,717                     |                                 |
| 1.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 1.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 1.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 1.5 Totals.....                                                                   | .0                     | 17,808,717                          | .0                                    | .0                                     | .0                    | .XXX.                    | 17,808,717                 | 50.7                                 | 26,805,718                             | 75.2                              | 17,808,717                     | .0                              |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 2.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 3.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 4.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 5.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 5.2 Residential Mortgage-Backed Securities.....                                   | 335,105                | 885,269                             | 504,305                               | 280,989                                | 22,614                | .XXX.                    | 2,028,282                  | 5.8                                  | 2,637,473                              | 7.4                               | 2,028,282                      |                                 |
| 5.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 5.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     | 5,187,781                             |                                        |                       | .XXX.                    | 5,187,781                  | 14.8                                 | 5,203,229                              | 14.6                              | 5,187,781                      |                                 |
| 5.5 Totals.....                                                                   | 335,105                | 885,269                             | 5,692,086                             | 280,989                                | 22,614                | .XXX.                    | 7,216,063                  | 20.5                                 | 7,840,702                              | 22.0                              | 7,216,063                      | .0                              |
| 6. Industrial and Miscellaneous (unaffiliated)                                    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 6.1 Issuer Obligations.....                                                       |                        | 1,499,827                           | 7,627,064                             |                                        |                       | .XXX.                    | 9,126,891                  | 26.0                                 |                                        | .0.0                              | 9,126,891                      |                                 |
| 6.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 6.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 6.4 Other Loan-Backed and Structured Securities.....                              |                        | 1,000,000                           |                                       |                                        |                       | .XXX.                    | 1,000,000                  | .2.8                                 | 976,498                                | .2.7                              |                                | 1,000,000                       |
| 6.5 Totals.....                                                                   | .0                     | 2,499,827                           | 7,627,064                             | .0                                     | .0                    | .XXX.                    | 10,126,891                 | 28.8                                 | 976,498                                | 2.7                               | 9,126,891                      | 1,000,000                       |
| 7. Hybrid Securities                                                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 7.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 8. Parent, Subsidiaries and Affiliates                                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 8.1 Issuer Obligations.....                                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.2 Residential Mortgage-Backed Securities.....                                   |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.3 Commercial Mortgage-Backed Securities.....                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.4 Other Loan-Backed and Structured Securities.....                              |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.5 Totals.....                                                                   | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |

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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<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.6 | 9<br>Total from Column<br>6 Prior Year | 10<br>% from Col. 7<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| Distribution by Type                                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9. SVO Identified Funds                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                 |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                 |
| 9.3 Totals.....                                             | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Issuer Obligations.....                                | 0                      | 19,308,544                          | 7,627,064                             | 0                                      | 0                     | XXX                      | 26,935,608                 | 76.6                                 | XXX                                    | XXX                               | 26,935,608                     | 0                               |
| 10.2 Residential Mortgage-Backed Securities.....            | 335,105                | 885,269                             | 504,305                               | 280,989                                | 22,614                | XXX                      | 2,028,282                  | 5.8                                  | XXX                                    | XXX                               | 2,028,282                      | 0                               |
| 10.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.4 Other Loan-Backed and Structured Securities.....       | 0                      | 1,000,000                           | 5,187,781                             | 0                                      | 0                     | XXX                      | 6,187,781                  | 17.6                                 | XXX                                    | XXX                               | 5,187,781                      | 1,000,000                       |
| 10.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.6 Totals.....                                            | 335,105                | 21,193,813                          | 13,319,150                            | 280,989                                | 22,614                | 0                        | 35,151,671                 | 100.0                                | XXX                                    | XXX                               | 34,151,671                     | 1,000,000                       |
| 10.7 Line 10.6 as a % of Col. 7.....                        | 1.0                    | 60.3                                | 37.9                                  | 0.8                                    | 0.1                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 97.2                           | 2.8                             |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 8,847,893              | 17,957,825                          |                                       |                                        |                       | XXX                      | XXX                        | XXX                                  | 26,805,718                             | 75.2                              | 26,805,718                     |                                 |
| 11.2 Residential Mortgage-Backed Securities.....            | 392,219                | 1,083,640                           | 676,503                               | 434,575                                | 50,536                | XXX                      | XXX                        | XXX                                  | 2,637,473                              | 7.4                               | 2,637,473                      |                                 |
| 11.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | XXX                        | XXX                                  | 0                                      | 0.0                               |                                |                                 |
| 11.4 Other Loan-Backed and Structured Securities.....       |                        | 976,498                             |                                       | 5,203,229                              |                       | XXX                      | XXX                        | XXX                                  | 6,179,727                              | 17.3                              | 5,203,229                      | 976,498                         |
| 11.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | XXX                        | XXX                                  | XXX                                    | XXX                               | XXX                            | XXX                             |
| 11.6 Totals.....                                            | 9,240,112              | 20,017,963                          | 676,503                               | 5,637,804                              | 50,536                | XXX                      | XXX                        | XXX                                  | 35,622,918                             | 100.0                             | 34,646,420                     | 976,498                         |
| 11.7 Line 11.6 as a % of Col. 9.....                        | 25.9                   | 56.2                                | 1.9                                   | 15.8                                   | 0.1                   | XXX                      | XXX                        | XXX                                  | 100.0                                  | XXX                               | 97.3                           | 2.7                             |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                |                        | 19,308,544                          | 7,627,064                             |                                        |                       | XXX                      | 26,935,608                 | 76.6                                 | 26,805,718                             | 75.2                              | 26,935,608                     | XXX                             |
| 12.2 Residential Mortgage-Backed Securities.....            | 335,105                | 885,269                             | 504,305                               | 280,989                                | 22,614                | XXX                      | 2,028,282                  | 5.8                                  | 2,637,473                              | 7.4                               | 2,028,282                      | XXX                             |
| 12.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.4 Other Loan-Backed and Structured Securities.....       |                        |                                     | 5,187,781                             |                                        |                       | XXX                      | 5,187,781                  | 14.8                                 | 5,203,229                              | 14.6                              | 5,187,781                      | XXX                             |
| 12.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | XXX                             |
| 12.6 Totals.....                                            | 335,105                | 20,193,813                          | 13,319,150                            | 280,989                                | 22,614                | 0                        | 34,151,671                 | 97.2                                 | 34,646,420                             | 97.3                              | 34,151,671                     | XXX                             |
| 12.7 Line 12.6 as a % of Col. 7.....                        | 1.0                    | 59.1                                | 39.0                                  | 0.8                                    | 0.1                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | XXX                             |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10..... | 1.0                    | 57.4                                | 37.9                                  | 0.8                                    | 0.1                   | 0.0                      | 97.2                       | XXX                                  | XXX                                    | XXX                               | 97.2                           | XXX                             |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.2 Residential Mortgage-Backed Securities.....            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.4 Other Loan-Backed and Structured Securities.....       |                        | 1,000,000                           |                                       |                                        |                       | XXX                      | 1,000,000                  | 2.8                                  | 976,498                                | 2.7                               | XXX                            | 1,000,000                       |
| 13.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | XXX                                    | XXX                               | XXX                            | 0                               |
| 13.6 Totals.....                                            | 0                      | 1,000,000                           | 0                                     | 0                                      | 0                     | 0                        | 1,000,000                  | 2.8                                  | 976,498                                | 2.7                               | XXX                            | 1,000,000                       |
| 13.7 Line 13.6 as a % of Col. 7.....                        | 0.0                    | 100.0                               | 0.0                                   | 0.0                                    | 0.0                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | XXX                            | 100.0                           |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10..... | 0.0                    | 2.8                                 | 0.0                                   | 0.0                                    | 0.0                   | 0.0                      | 2.8                        | XXX                                  | XXX                                    | XXX                               | XXX                            | 2.8                             |

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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.....                          | 1,479,284   |       |                   | 1,479,284                                    |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 234,618,347 |       |                   | 234,618,347                                  |                                                          |
| 3. Accrual of discount.....                                                              | 0           |       |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0           |       |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 0           |       |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 232,467,017 |       |                   | 232,467,017                                  |                                                          |
| 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)..... | 3,630,614   | 0     | 0                 | 3,630,614                                    | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0           |       |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 3,630,614   | 0     | 0                 | 3,630,614                                    | 0                                                        |

\$10

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

Sch. DB - Pt. A - Verification  
NONE

Sch. DB - Pt. B - Verification  
NONE

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

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

Sch. DB - Verification  
NONE

Sch. E - Verification  
NONE

Sch. A - Pt. 1  
NONE

Sch. A - Pt. 2  
NONE

Sch. A - Pt. 3  
NONE

Sch. B - Pt. 1  
NONE

Sch. B - Pt. 2  
NONE

Sch. B - Pt. 3  
NONE

Sch. BA - Pt. 1  
NONE

Sch. BA - Pt. 2  
NONE

Sch. BA - Pt. 3  
NONE

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                       | 2                                                                             |   |                                               | Codes |                                 | 6            | 7                        | Fair Value      |                                      | 10              | 11              | Change in Book/Adjusted Carrying Value |                                                   |                                                 |                                                                        | Interest                                            |            |                      |              |                                     | Dates                      |             |                                           |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|---|-----------------------------------------------|-------|---------------------------------|--------------|--------------------------|-----------------|--------------------------------------|-----------------|-----------------|----------------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                                                                                                                                                                                                                         |                                                                               |   |                                               | 3     | 4                               |              |                          | 5               | 8                                    |                 |                 | 9                                      | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification                                                                                                                                                                                                    | Description                                                                   |   |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation | Actual Cost     | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value        | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| U.S. Government - Issuer Obligations                                                                                                                                                                                    |                                                                               |   |                                               |       |                                 |              |                          |                 |                                      |                 |                 |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 912810                                                                                                                                                                                                                  | EE                                                                            | 4 | U S Treasury Bd.....                          | SD..  | ..                              | .....        | .....1                   | .....690,078    | ...121.266                           | .....606,328    | .....500,000    | .....553,729                           | .....                                             | .....(15,613)                                   | .....                                                                  | .....                                               | .....8.500 | .....4.755           | FA.....      | .....16,053                         | .....42,500                | 02/03/2006. | 02/15/2020.                               |
| 912828                                                                                                                                                                                                                  | MF                                                                            | 4 | U S Treasury 01/15/2020 TIPS.....             | SD..  | ..                              | .....        | .....1                   | .....12,217,789 | ...117.565                           | .....14,284,123 | .....12,150,000 | .....13,605,393                        | .....218,283                                      | .....(6,779)                                    | .....                                                                  | .....                                               | .....1.375 | .....1.316           | JJ.....      | .....86,270                         | .....184,376               | 01/15/2010. | 01/15/2020.                               |
| 912828                                                                                                                                                                                                                  | SD                                                                            | 3 | U S Treasury Nt.....                          | SD..  | ..                              | .....        | .....1                   | .....496,447    | ...100.059                           | .....500,293    | .....500,000    | .....498,904                           | .....                                             | .....516                                        | .....                                                                  | .....                                               | .....1.250 | .....1.357           | JJ.....      | .....2,615                          | .....6,250                 | 02/07/2012. | 01/31/2019.                               |
| 912828                                                                                                                                                                                                                  | UX                                                                            | 6 | U S Treasury 04/15/2018 TIPS.....             | SD..  | ..                              | .....        | .....1                   | .....3,067,112  | ...105.523                           | .....3,165,692  | .....3,000,000  | .....3,150,691                         | .....50,478                                       | .....(10,161)                                   | .....                                                                  | .....                                               | .....0.125 | ....(0.210)          | AO.....      | .....840                            | .....3,875                 | 06/25/2013. | 04/15/2018.                               |
| 0199999.                                                                                                                                                                                                                | U.S. Government - Issuer Obligations.....                                     |   |                                               |       |                                 |              |                          | .....16,471,426 | XXX                                  | .....18,556,436 | .....16,150,000 | .....17,808,717                        | .....268,761                                      | .....(32,037)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....105,778                        | .....237,001               | XXX         | XXX                                       |
| 0599999.                                                                                                                                                                                                                | Total - U.S. Government.....                                                  |   |                                               |       |                                 |              |                          | .....16,471,426 | XXX                                  | .....18,556,436 | .....16,150,000 | .....17,808,717                        | .....268,761                                      | .....(32,037)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....105,778                        | .....237,001               | XXX         | XXX                                       |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities      |                                                                               |   |                                               |       |                                 |              |                          |                 |                                      |                 |                 |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 312913                                                                                                                                                                                                                  | ZE                                                                            | 9 | FHLMC REMIC Ser 1437-HD.....                  | ..... | ..                              | .....4       | .....1                   | .....30,893     | ...109.064                           | .....32,848     | .....30,118     | .....30,456                            | .....                                             | .....(37)                                       | .....                                                                  | .....                                               | .....7.000 | .....6.319           | MON...       | .....176                            | .....2,108                 | 09/05/2001. | 12/15/2022.                               |
| 31419L                                                                                                                                                                                                                  | 3D                                                                            | 3 | FNMA Pool #AE9795.....                        | ..... | ..                              | .....4       | .....1                   | .....2,001,141  | ...103.122                           | .....1,956,902  | .....1,897,659  | .....1,997,826                         | .....                                             | .....(1,237)                                    | .....                                                                  | .....                                               | .....3.500 | .....2.343           | MON...       | .....5,535                          | .....66,418                | 01/06/2015. | 11/25/2040.                               |
| 2699999.                                                                                                                                                                                                                | U.S. Special Revenue - Residential Mortgage-Backed Securities.....            |   |                                               |       |                                 |              |                          | .....2,032,034  | XXX                                  | .....1,989,750  | .....1,927,777  | .....2,028,282                         | .....0                                            | .....(1,274)                                    | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....5,711                          | .....68,526                | XXX         | XXX                                       |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities |                                                                               |   |                                               |       |                                 |              |                          |                 |                                      |                 |                 |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 353590                                                                                                                                                                                                                  | GC                                                                            | 0 | Franklin Cnty IN School Rev LBASS Ref Fi..... | ..... | ..                              | .....4       | .....1FE                 | .....5,307,450  | ...116.487                           | .....5,824,350  | .....5,000,000  | .....5,187,781                         | .....                                             | .....(15,449)                                   | .....                                                                  | .....                                               | .....5.000 | .....4.511           | JJ.....      | .....115,278                        | .....250,000               | 09/27/2007. | 07/15/2026.                               |
| 2899999.                                                                                                                                                                                                                | U.S. Special Revenue - Other Loan-Backed and Structured Securities.....       |   |                                               |       |                                 |              |                          | .....5,307,450  | XXX                                  | .....5,824,350  | .....5,000,000  | .....5,187,781                         | .....0                                            | .....(15,449)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....115,278                        | .....250,000               | XXX         | XXX                                       |
| 3199999.                                                                                                                                                                                                                | Total - U.S. Special Revenue & Special Assessment Obligations.....            |   |                                               |       |                                 |              |                          | .....7,339,484  | XXX                                  | .....7,814,100  | .....6,927,777  | .....7,216,063                         | .....0                                            | .....(16,723)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....120,989                        | .....318,526               | XXX         | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                          |                                                                               |   |                                               |       |                                 |              |                          |                 |                                      |                 |                 |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 03040W                                                                                                                                                                                                                  | AK                                                                            | 1 | American Water Cap Corp Sr Nt.....            | ..... | ..                              | .....        | .....1FE                 | .....1,067,070  | ...105.370                           | .....1,053,695  | .....1,000,000  | .....1,060,229                         | .....                                             | .....(6,841)                                    | .....                                                                  | .....                                               | .....3.850 | .....2.912           | MS.....      | .....12,833                         | .....38,500                | 01/28/2016. | 03/01/2024.                               |
| 035242                                                                                                                                                                                                                  | AP                                                                            | 1 | Anheuser-Busch Inbev Fin Sr Nt.....           | ..... | ..                              | .....        | .....1FE                 | .....1,497,495  | ...101.519                           | .....1,522,785  | .....1,500,000  | .....1,497,700                         | .....                                             | .....205                                        | .....                                                                  | .....                                               | .....3.650 | .....3.670           | FA.....      | .....22,813                         | .....28,288                | 01/13/2016. | 02/01/2026.                               |
| 29364D                                                                                                                                                                                                                  | AU                                                                            | 4 | Entergy Arkansas Inc 1st Mtg Bd.....          | ..... | ..                              | .....        | .....1FE                 | .....1,542,570  | ...101.905                           | .....1,528,571  | .....1,500,000  | .....1,539,206                         | .....                                             | .....(3,364)                                    | .....                                                                  | .....                                               | .....3.500 | .....3.172           | AO.....      | .....13,125                         | .....38,354                | 01/26/2016. | 04/01/2026.                               |
| 546676                                                                                                                                                                                                                  | AW                                                                            | 7 | Louisville Gas & Elec Co 1st Mtg Bd.....      | ..... | ..                              | .....        | .....1FE                 | .....1,036,610  | ...100.935                           | .....1,009,350  | .....1,000,000  | .....1,033,632                         | .....                                             | .....(2,978)                                    | .....                                                                  | .....                                               | .....3.300 | .....2.863           | AO.....      | .....8,250                          | .....33,275                | 02/04/2016. | 10/01/2025.                               |
| 68389X                                                                                                                                                                                                                  | BB                                                                            | 0 | Oracle Corp Sr Nt.....                        | ..... | ..                              | .....        | .....1FE                 | .....1,481,025  | ...99.306                            | .....1,489,583  | .....1,500,000  | .....1,483,622                         | .....                                             | .....2,597                                      | .....                                                                  | .....                                               | .....2.500 | .....2.720           | MN.....      | .....4,792                          | .....37,500                | 01/28/2016. | 05/15/2022.                               |
| 91159H                                                                                                                                                                                                                  | HL                                                                            | 7 | US Bancorp Sr Nt.....                         | ..... | ..                              | .....        | .....1FE                 | .....1,499,790  | ...100.229                           | .....1,503,438  | .....1,500,000  | .....1,499,827                         | .....                                             | .....37                                         | .....                                                                  | .....                                               | .....2.350 | .....2.353           | JJ.....      | .....14,883                         | .....17,625                | 01/26/2016. | 01/29/2021.                               |
| 92826C                                                                                                                                                                                                                  | AC                                                                            | 6 | Visa Inc Sr Nt.....                           | ..... | ..                              | .....        | .....1FE                 | .....1,014,500  | ...100.560                           | .....1,005,603  | .....1,000,000  | .....1,012,675                         | .....                                             | .....(1,825)                                    | .....                                                                  | .....                                               | .....2.800 | .....2.569           | JD.....      | .....1,322                          | .....28,000                | 01/19/2016. | 12/14/2022.                               |
| 3299999.                                                                                                                                                                                                                | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....           |   |                                               |       |                                 |              |                          | .....9,139,060  | XXX                                  | .....9,113,025  | .....9,000,000  | .....9,126,891                         | .....0                                            | .....(12,169)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....78,018                         | .....221,542               | XXX         | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities                                                                                                                                 |                                                                               |   |                                               |       |                                 |              |                          |                 |                                      |                 |                 |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 001749                                                                                                                                                                                                                  | AN                                                                            | 0 | American Money Mgmt Corp CLO Ser 2011-9A..... | ..... | ..                              | .....4       | .....1FE                 | .....1,000,000  | ...100.728                           | .....1,007,277  | .....1,000,000  | .....1,000,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.380 | .....3.394           | JAJO..       | .....7,136                          | .....16,211                | 03/31/2016. | 01/15/2022.                               |
| 3599999.                                                                                                                                                                                                                | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities..... |   |                                               |       |                                 |              |                          | .....1,000,000  | XXX                                  | .....1,007,277  | .....1,000,000  | .....1,000,000                         | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....7,136                          | .....16,211                | XXX         | XXX                                       |
| 3899999.                                                                                                                                                                                                                | Total - Industrial & Miscellaneous (Unaffiliated).....                        |   |                                               |       |                                 |              |                          | .....10,139,060 | XXX                                  | .....10,120,302 | .....10,000,000 | .....10,126,891                        | .....0                                            | .....(12,169)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....85,154                         | .....237,753               | XXX         | XXX                                       |
| Totals                                                                                                                                                                                                                  |                                                                               |   |                                               |       |                                 |              |                          |                 |                                      |                 |                 |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 7799999.                                                                                                                                                                                                                | Total - Issuer Obligations.....                                               |   |                                               |       |                                 |              |                          | .....25,610,486 | XXX                                  | .....27,669,461 | .....25,150,000 | .....26,935,608                        | .....268,761                                      | .....(44,206)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....183,796                        | .....458,543               | XXX         | XXX                                       |
| 7899999.                                                                                                                                                                                                                | Total - Residential Mortgage-Backed Securities.....                           |   |                                               |       |                                 |              |                          | .....2,032,034  | XXX                                  | .....1,989,750  | .....1,927,777  | .....2,028,282                         | .....0                                            | .....(1,274)                                    | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....5,711                          | .....68,526                | XXX         | XXX                                       |
| 8099999.                                                                                                                                                                                                                | Total - Other Loan-Backed and Structured Securities.....                      |   |                                               |       |                                 |              |                          | .....6,307,450  | XXX                                  | .....6,831,627  | .....6,000,000  | .....6,187,781                         | .....0                                            | .....(15,449)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....122,414                        | .....266,211               | XXX         | XXX                                       |
| 8399999.                                                                                                                                                                                                                | Grand Total - Bonds.....                                                      |   |                                               |       |                                 |              |                          | .....33,949,970 | XXX                                  | .....36,490,838 | .....33,077,777 | .....35,151,671                        | .....268,761                                      | .....(60,929)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....311,921                        | .....793,280               | XXX         | XXX                                       |

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

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

SCHEDULE D - PART 3

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

| 1                                                          | 2                                             |  |  | 3       | 4               | 5                               | 6                         | 7           | 8          | 9                                       |
|------------------------------------------------------------|-----------------------------------------------|--|--|---------|-----------------|---------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification                                       | Description                                   |  |  | Foreign | Date Acquired   | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| Bonds - Industrial and Miscellaneous                       |                                               |  |  |         |                 |                                 |                           |             |            |                                         |
| 001749 AN 0                                                | American Money Mgmt Corp CLO Ser 2011-9A..... |  |  |         | 03/31/2016..... | Citigroup.....                  |                           | 1,000,000   | 1,000,000  |                                         |
| 03040W AK 1                                                | American Water Cap Corp Sr Nt.....            |  |  |         | 01/28/2016..... | Morgan Stanley & Co Inc.....    |                           | 1,067,070   | 1,000,000  | 16,149                                  |
| 035242 AP 1                                                | Anheuser-Busch Inbev Fin Sr Nt.....           |  |  |         | 01/13/2016..... | Barclays Capital.....           |                           | 1,497,495   | 1,500,000  |                                         |
| 29364D AU 4                                                | Entergy Arkansas Inc 1st Mtg Bd.....          |  |  |         | 01/26/2016..... | Deutsche Bank Securities.....   |                           | 1,542,570   | 1,500,000  | 3,063                                   |
| 546676 AW 7                                                | Louisville Gas & Elec Co 1st Mtg Bd.....      |  |  |         | 02/04/2016..... | BNP Paribas Securities.....     |                           | 1,036,610   | 1,000,000  | 12,008                                  |
| 68389X BB 0                                                | Oracle Corp Sr Nt 2.500% 05/15/22.....        |  |  |         | 01/28/2016..... | Wells Fargo.....                |                           | 1,481,025   | 1,500,000  | 8,021                                   |
| 91159H HL 7                                                | US Bancorp Sr Nt 2.350% 01/29/21.....         |  |  |         | 01/26/2016..... | US Bancorp.....                 |                           | 1,499,790   | 1,500,000  |                                         |
| 92826C AC 6                                                | Visa Inc Sr Nt 2.800% 12/14/22.....           |  |  |         | 01/19/2016..... | Credit Suisse First Boston..... |                           | 1,014,500   | 1,000,000  | 2,956                                   |
| 3899999. Total - Bonds - Industrial and Miscellaneous..... |                                               |  |  |         |                 |                                 |                           | 10,139,060  | 10,000,000 | 42,197                                  |
| 8399997. Total - Bonds - Part 3.....                       |                                               |  |  |         |                 |                                 |                           | 10,139,060  | 10,000,000 | 42,197                                  |
| 8399999. Total - Bonds.....                                |                                               |  |  |         |                 |                                 |                           | 10,139,060  | 10,000,000 | 42,197                                  |
| 9999999. Total - Bonds, Preferred and Common Stocks.....   |                                               |  |  |         |                 |                                 |                           | 10,139,060  | XXX        | 42,197                                  |

SCHEDULE D - PART 4

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

| 1                                                   | 2                                                                 |   | 3                               | 4                | 5                  | 6                            | 7               | 8              | 9               | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|-----------------------------------------------------|-------------------------------------------------------------------|---|---------------------------------|------------------|--------------------|------------------------------|-----------------|----------------|-----------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                     |                                                                   |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser  | Number of<br>Shares of Stock | Consideration   | Par Value      | Actual Cost     | Prior Year<br>Book/Adjusted<br>Carrying Value | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification                                | Description                                                       |   |                                 |                  |                    |                              |                 |                |                 |                                               | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| Bonds - U.S. Government                             |                                                                   |   |                                 |                  |                    |                              |                 |                |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 912810                                              | DX                                                                | 3 |                                 | 11/15/2016.      | Maturity.....      |                              | .....1,000,000  | .....1,000,000 | .....1,283,281  | .....1,023,667                                | .....                                             | .....(23,667)                                      | .....                                                                     | .....(23,667)                              | .....                                               | .....1,000,000                                      | .....                                             | .....                                  | .....0                              | .....75,000                                                         | 11/15/2016.                               |
| 912828                                              | ET                                                                | 3 |                                 | 01/15/2016.      | Maturity.....      |                              | .....7,781,605  | .....6,500,000 | .....8,394,758  | .....7,799,229                                | .....(243,484)                                    | .....(9,895)                                       | .....                                                                     | .....(253,379)                             | .....                                               | .....7,545,850                                      | .....                                             | .....235,755                           | .....235,755                        | .....77,816                                                         | 01/15/2016.                               |
| 912828                                              | KS                                                                | 8 |                                 | 02/29/2016.      | Maturity.....      |                              | .....25,000     | .....25,000    | .....24,902     | .....24,998                                   | .....                                             | .....2                                             | .....                                                                     | .....2                                     | .....                                               | .....25,000                                         | .....                                             | .....0                                 | .....0                              | .....328                                                            | 02/29/2016.                               |
| 912828                                              | MF                                                                | 4 |                                 | 02/09/2016.      | Merrill Lynch..... |                              | .....402,644    | .....350,000   | .....351,953    | .....385,832                                  | .....(34,989)                                     | .....(21)                                          | .....                                                                     | .....(35,010)                              | .....                                               | .....350,822                                        | .....                                             | .....51,822                            | .....51,822                         | .....3,006                                                          | 01/15/2020.                               |
| 0599999.                                            | Total - Bonds - U.S. Government.....                              |   |                                 |                  |                    |                              | .....9,209,249  | .....7,875,000 | .....10,054,894 | .....9,233,726                                | .....(278,473)                                    | .....(33,581)                                      | .....0                                                                    | .....(312,054)                             | .....0                                              | .....8,921,672                                      | .....0                                            | .....287,577                           | .....287,577                        | .....156,150                                                        | XXX                                       |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                   |   |                                 |                  |                    |                              |                 |                |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 312913                                              | ZE                                                                | 9 |                                 | 12/01/2016.      | Paydown.....       |                              | .....8,757      | .....8,757     | .....8,982      | .....8,866                                    | .....                                             | .....(109)                                         | .....                                                                     | .....(109)                                 | .....                                               | .....8,757                                          | .....                                             | .....                                  | .....0                              | .....320                                                            | 12/15/2022.                               |
| 31419L                                              | 3D                                                                | 3 |                                 | 12/01/2016.      | Paydown.....       |                              | .....568,663    | .....568,663   | .....599,673    | .....599,051                                  | .....                                             | .....(30,387)                                      | .....                                                                     | .....(30,387)                              | .....                                               | .....568,663                                        | .....                                             | .....                                  | .....0                              | .....11,595                                                         | 11/25/2040.                               |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                 |                  |                    |                              | .....577,420    | .....577,420   | .....608,655    | .....607,917                                  | .....0                                            | .....(30,496)                                      | .....0                                                                    | .....(30,496)                              | .....0                                              | .....577,420                                        | .....0                                            | .....0                                 | .....0                              | .....11,915                                                         | XXX                                       |
| Bonds - Industrial and Miscellaneous                |                                                                   |   |                                 |                  |                    |                              |                 |                |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 001749                                              | AB                                                                | 6 |                                 | 04/15/2016.      | Paydown.....       |                              | .....1,000,000  | .....1,000,000 | .....953,000    | .....976,498                                  | .....                                             | .....23,502                                        | .....                                                                     | .....23,502                                | .....                                               | .....1,000,000                                      | .....                                             | .....                                  | .....0                              | .....15,100                                                         | 01/15/2022.                               |
| 3899999.                                            | Total - Bonds - Industrial and Miscellaneous.....                 |   |                                 |                  |                    |                              | .....1,000,000  | .....1,000,000 | .....953,000    | .....976,498                                  | .....0                                            | .....23,502                                        | .....0                                                                    | .....23,502                                | .....0                                              | .....1,000,000                                      | .....0                                            | .....0                                 | .....0                              | .....15,100                                                         | XXX                                       |
| 8399997.                                            | Total - Bonds - Part 4.....                                       |   |                                 |                  |                    |                              | .....10,786,669 | .....9,452,420 | .....11,616,549 | .....10,818,141                               | .....(278,473)                                    | .....(40,575)                                      | .....0                                                                    | .....(319,048)                             | .....0                                              | .....10,499,092                                     | .....0                                            | .....287,577                           | .....287,577                        | .....183,165                                                        | XXX                                       |
| 8399999.                                            | Total - Bonds.....                                                |   |                                 |                  |                    |                              | .....10,786,669 | .....9,452,420 | .....11,616,549 | .....10,818,141                               | .....(278,473)                                    | .....(40,575)                                      | .....0                                                                    | .....(319,048)                             | .....0                                              | .....10,499,092                                     | .....0                                            | .....287,577                           | .....287,577                        | .....183,165                                                        | XXX                                       |
| 9999999.                                            | Total - Bonds, Preferred and Common Stocks.....                   |   |                                 |                  |                    |                              | .....10,786,669 | XXX            | .....11,616,549 | .....10,818,141                               | .....(278,473)                                    | .....(40,575)                                      | .....0                                                                    | .....(319,048)                             | .....0                                              | .....10,499,092                                     | .....0                                            | .....287,577                           | .....287,577                        | .....183,165                                                        | XXX                                       |

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

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

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

SCHEDULE DA - PART 1

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

| 1                                                      | 2                               | Codes |                                 | 5                | 6              | 7                | 8                               | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | 13             | 14             | Interest                                                                                 |                                   |            |                      |              |                                   | 21                              |
|--------------------------------------------------------|---------------------------------|-------|---------------------------------|------------------|----------------|------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------------|----------------|------------------------------------------------------------------------------------------|-----------------------------------|------------|----------------------|--------------|-----------------------------------|---------------------------------|
|                                                        |                                 | 3     | 4                               |                  |                |                  |                                 | 9                                                 | 10                                              | 11                                                                     | 12                                                  |                |                | 15                                                                                       | 16                                | 17         | 18                   | 19           | 20                                |                                 |
| CUSIP Identification                                   | Description                     | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value      | Actual Cost    | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of    | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| Other Short-Term Invested Assets                       |                                 |       |                                 |                  |                |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |            |                      |              |                                   |                                 |
|                                                        | Nationwide Cash Mgmt Partn..... | ..... | ..                              | 12/30/2016.      | Various.....   | 12/30/2017.      | .....3,630,614                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3,630,614 | .....3,630,614 | .....                                                                                    | .....                             | .....0.420 | .....0.147           | .....        | .....112                          | .....                           |
| 9099999. Total - Other Short-Term Invested Assets..... |                                 |       |                                 |                  |                |                  | .....3,630,614                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....XXX.....  | .....3,630,614 | .....0                                                                                   | .....0                            | XXX        | XXX                  | XXX          | .....112                          | .....0                          |
| 9199999. Total - Short-Term Investments.....           |                                 |       |                                 |                  |                |                  | .....3,630,614                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....XXX.....  | .....3,630,614 | .....0                                                                                   | .....0                            | XXX        | XXX                  | XXX          | .....112                          | .....0                          |

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

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

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

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

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

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

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

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

SCOTTSDALE INDEMNITY 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                                  |       |                  |                                         |                                                        |             |     |
| The Bank of New York Mellon..... New York, NY..... | ..... | .....            | .....                                   | .....                                                  | .....26,841 | XXX |
| 0199999. Total - Open Depositories.....            | XXX   | XXX              | .....0                                  | .....0                                                 | .....26,841 | XXX |
| 0399999. Total Cash on Deposit.....                | XXX   | XXX              | .....0                                  | .....0                                                 | .....26,841 | XXX |
| 0599999. Total Cash.....                           | XXX   | XXX              | .....0                                  | .....0                                                 | .....26,841 | XXX |

|                                                                                     |             |               |              |                   |               |                   |              |
|-------------------------------------------------------------------------------------|-------------|---------------|--------------|-------------------|---------------|-------------------|--------------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |             |               |              |                   |               |                   |              |
| 1. January.....                                                                     | .....4,393  | 4. April..... | .....63,161  | 7. July.....      | .....158,715  | 10. October.....  | .....136,815 |
| 2. February.....                                                                    | .....46,703 | 5. May.....   | .....110,231 | 8. August.....    | .....223,714  | 11. November..... | .....249,149 |
| 3. March.....                                                                       | .....59,671 | 6. June.....  | .....133,893 | 9. September..... | .....(16,563) | 12. December..... | .....26,841  |

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 Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc.                              | 1                  | 2                                   | Deposits for the<br>Benefit of All Policyholders |            | All Other Special Deposits       |            |
|-------------------------------------------|--------------------|-------------------------------------|--------------------------------------------------|------------|----------------------------------|------------|
|                                           | Type of<br>Deposit | Purpose of Deposit                  | 3                                                | 4          | 5                                | 6          |
|                                           |                    |                                     | Book/Adjusting Carrying<br>Value                 | Fair Value | Book/Adjusting Carrying<br>Value | Fair Value |
| 1. Alabama.....AL.....                    |                    |                                     |                                                  |            |                                  |            |
| 2. Alaska.....AK.....                     |                    |                                     |                                                  |            |                                  |            |
| 3. Arizona.....AZ.....                    |                    |                                     |                                                  |            |                                  |            |
| 4. Arkansas.....AR.....                   | B...               | For protection of state's ph's..... |                                                  |            | 221,492                          | 242,531    |
| 5. California.....CA.....                 |                    |                                     |                                                  |            |                                  |            |
| 6. Colorado.....CO.....                   |                    |                                     |                                                  |            |                                  |            |
| 7. Connecticut.....CT.....                |                    |                                     |                                                  |            |                                  |            |
| 8. Delaware.....DE.....                   |                    |                                     |                                                  |            |                                  |            |
| 9. District of Columbia.....DC.....       |                    |                                     |                                                  |            |                                  |            |
| 10. Florida.....FL.....                   |                    |                                     |                                                  |            |                                  |            |
| 11. Georgia.....GA.....                   | B...               | For protection of state's ph's..... |                                                  |            | 33,594                           | 35,269     |
| 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.....             | B...               | Multiple.....                       |                                                  |            | 157,535                          | 158,285    |
| 23. Michigan.....MI.....                  |                    |                                     |                                                  |            |                                  |            |
| 24. Minnesota.....MN.....                 |                    |                                     |                                                  |            |                                  |            |
| 25. Mississippi.....MS.....               |                    |                                     |                                                  |            |                                  |            |
| 26. Missouri.....MO.....                  |                    |                                     |                                                  |            |                                  |            |
| 27. Montana.....MT.....                   |                    |                                     |                                                  |            |                                  |            |
| 28. Nebraska.....NE.....                  |                    |                                     |                                                  |            |                                  |            |
| 29. Nevada.....NV.....                    | B...               | For protection of state's ph's..... |                                                  |            | 221,492                          | 242,531    |
| 30. New Hampshire.....NH.....             |                    |                                     |                                                  |            |                                  |            |
| 31. New Jersey.....NJ.....                |                    |                                     |                                                  |            |                                  |            |
| 32. New Mexico.....NM.....                | B...               | For protection of state's ph's..... |                                                  |            | 335,936                          | 352,694    |
| 33. New York.....NY.....                  |                    |                                     |                                                  |            |                                  |            |
| 34. North Carolina.....NC.....            | B...               | For protection of state's ph's..... |                                                  |            | 335,936                          | 352,694    |
| 35. North Dakota.....ND.....              |                    |                                     |                                                  |            |                                  |            |
| 36. Ohio.....OH.....                      | B...               | For protection of all ph's.....     | 2,760,418                                        | 2,888,552  |                                  |            |
| 37. Oklahoma.....OK.....                  |                    |                                     |                                                  |            |                                  |            |
| 38. Oregon.....OR.....                    | B...               | Workers compensation.....           |                                                  |            | 302,342                          | 317,425    |
| 39. Pennsylvania.....PA.....              |                    |                                     |                                                  |            |                                  |            |
| 40. Rhode Island.....RI.....              |                    |                                     |                                                  |            |                                  |            |
| 41. South Carolina.....SC.....            |                    |                                     |                                                  |            |                                  |            |
| 42. South Dakota.....SD.....              |                    |                                     |                                                  |            |                                  |            |
| 43. Tennessee.....TN.....                 |                    |                                     |                                                  |            |                                  |            |
| 44. Texas.....TX.....                     | B...               | For protection of state's ph's..... |                                                  |            | 83,984                           | 88,174     |
| 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                                 | 2,760,418                                        | 2,888,552  | 1,692,311                        | 1,789,603  |

| 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 |

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