



SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |                     | Admitted Assets as Reported<br>in the Annual Statement |                                                                |                                          |                     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|---------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------|---------------------|
|                                                                                                                                                       | 1<br><br>Amount              | 2<br><br>Percentage | 3<br><br>Amount                                        | 4<br><br>Securities Lending<br>Reinvested<br>Collateral Amount | 5<br><br>Total<br>(Col. 3 + 4)<br>Amount | 6<br><br>Percentage |
| 1. Bonds:                                                                                                                                             |                              |                     |                                                        |                                                                |                                          |                     |
| 1.1 U.S. treasury securities.....                                                                                                                     | 8,326,027                    | 45.2                | 8,326,027                                              | 0                                                              | 8,326,027                                | 45.2                |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |                     |                                                        |                                                                |                                          |                     |
| 1.21 Issued by U.S. government agencies.....                                                                                                          | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 | 0                            | 0.0                 | 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.....                                                                                     | 524,234                      | 2.8                 | 524,234                                                | 0                                                              | 524,234                                  | 2.8                 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                | 781,639                      | 4.2                 | 781,639                                                | 0                                                              | 781,639                                  | 4.2                 |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 3,578,081                    | 19.4                | 3,578,081                                              | 0                                                              | 3,578,081                                | 19.4                |
| 1.44 Industrial development and similar obligations.....                                                                                              | 0                            | 0.0                 | 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                                                              | 0                                        | 0.0                 |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 1.513 All other.....                                                                                                                                  | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 1.52 CMOs and REMICs:                                                                                                                                 |                              |                     |                                                        |                                                                |                                          |                     |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 1.523 All other.....                                                                                                                                  | 0                            | 0.0                 | 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).....                                                        | 531,152                      | 2.9                 | 531,152                                                | 0                                                              | 531,152                                  | 2.9                 |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 2.3 Affiliated securities.....                                                                                                                        | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3. Equity interests:                                                                                                                                  |                              |                     |                                                        |                                                                |                                          |                     |
| 3.1 Investments in mutual funds.....                                                                                                                  | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.2 Preferred stocks:                                                                                                                                 |                              |                     |                                                        |                                                                |                                          |                     |
| 3.21 Affiliated.....                                                                                                                                  | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.22 Unaffiliated.....                                                                                                                                | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                              |                     |                                                        |                                                                |                                          |                     |
| 3.31 Affiliated.....                                                                                                                                  | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.32 Unaffiliated.....                                                                                                                                | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.4 Other equity securities:                                                                                                                          |                              |                     |                                                        |                                                                |                                          |                     |
| 3.41 Affiliated.....                                                                                                                                  | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.42 Unaffiliated.....                                                                                                                                | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |                     |                                                        |                                                                |                                          |                     |
| 3.51 Affiliated.....                                                                                                                                  | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 3.52 Unaffiliated.....                                                                                                                                | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 4. Mortgage loans:                                                                                                                                    |                              |                     |                                                        |                                                                |                                          |                     |
| 4.1 Construction and land development.....                                                                                                            | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 4.2 Agricultural.....                                                                                                                                 | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 4.3 Single family residential properties.....                                                                                                         | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 4.4 Multifamily residential properties.....                                                                                                           | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 4.5 Commercial loans.....                                                                                                                             | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 4.6 Mezzanine real estate loans.....                                                                                                                  | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 5. Real estate investments:                                                                                                                           |                              |                     |                                                        |                                                                |                                          |                     |
| 5.1 Property occupied by company.....                                                                                                                 | 0                            | 0.0                 | 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                                                              | 0                                        | 0.0                 |
| 5.3 Property held for sale (including \$.0 property acquired in satisfaction of debt).....                                                            | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 6. Contract loans.....                                                                                                                                | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 7. Derivatives.....                                                                                                                                   | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 8. Receivables for securities.....                                                                                                                    | 0                            | 0.0                 | 0                                                      | 0                                                              | 0                                        | 0.0                 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                | 0                            | 0.0                 | 0                                                      | XXX                                                            | XXX                                      | XXX                 |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 4,572,417                    | 24.8                | 4,572,417                                              | 0                                                              | 4,572,417                                | 24.8                |
| 11. Other invested assets.....                                                                                                                        | 105,816                      | 0.6                 | 105,816                                                | 0                                                              | 105,816                                  | 0.6                 |
| 12. Total invested assets.....                                                                                                                        | 18,419,367                   | 100.0               | 18,419,367                                             | 0                                                              | 18,419,367                               | 100.0               |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                    |   |   |
|-----|------------------------------------------------------------------------------------|---|---|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                       |   | 0 |
| 2.  | Cost of acquired:                                                                  |   |   |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                         | 0 |   |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....               | 0 | 0 |
| 3.  | Current year change in encumbrances:                                               |   |   |
| 3.1 | Totals, Part 1, Column 13.....                                                     | 0 |   |
| 3.2 | Totals, Part 3, Column 11.....                                                     | 0 | 0 |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                             |   | 0 |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                       |   | 0 |
| 6.  | Total foreign exchange change in book/adjusted carrying value:                     |   |   |
| 6.1 | Totals, Part 1, Column 15.....                                                     | 0 |   |
| 6.2 | Totals, Part 3, Column 13.....                                                     | 0 | 0 |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                  |   |   |
| 7.1 | Totals, Part 1, Column 12.....                                                     | 0 |   |
| 7.2 | Totals, Part 3, Column 10.....                                                     | 0 | 0 |
| 8.  | Deduct current year's depreciation:                                                |   |   |
| 8.1 | Totals, Part 1, Column 11.....                                                     | 0 |   |
| 8.2 | Totals, Part 3, Column 9.....                                                      | 0 | 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.....                                              |   | 0 |
| 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.....                            |   | 0 |
| 2.   | Cost of acquired:                                                                                                    |   |   |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           | 0 |   |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8).....                                                 | 0 | 0 |
| 3.   | Capitalized deferred interest and other:                                                                             |   |   |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       | 0 |   |
| 3.2  | Totals, Part 3, Column 11.....                                                                                       | 0 | 0 |
| 4.   | Accrual of discount.....                                                                                             |   | 0 |
| 5.   | Unrealized valuation increase (decrease):                                                                            |   |   |
| 5.1  | Totals, Part 1, Column 9.....                                                                                        | 0 |   |
| 5.2  | Totals, Part 3, Column 8.....                                                                                        | 0 | 0 |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               |   | 0 |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         |   | 0 |
| 8.   | Deduct amortization of premium and mortgage interest points and commitment fees.....                                 |   | 0 |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |   |   |
| 9.1  | Totals, Part 1, Column 13.....                                                                                       | 0 |   |
| 9.2  | Totals, Part 3, Column 13.....                                                                                       | 0 | 0 |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |   |   |
| 10.1 | Totals, Part 1, Column 11.....                                                                                       | 0 |   |
| 10.2 | Totals, Part 3, Column 10.....                                                                                       | 0 | 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.....                                                                                       |   | 0 |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |   | 0 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |   | 0 |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |   | 0 |

NONE

GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                         |   |         |
|------|-----------------------------------------------------------------------------------------|---|---------|
| 1.   | Book/adjusted carrying value, December 31 of prior year.....                            |   | 117,816 |
| 2.   | Cost of acquired:                                                                       |   |         |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8).....                              | 0 |         |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9).....                    | 0 | 0       |
| 3.   | Capitalized deferred interest and other:                                                |   |         |
| 3.1  | Totals, Part 1, Column 16.....                                                          | 0 |         |
| 3.2  | Totals, Part 3, Column 12.....                                                          | 0 | 0       |
| 4.   | Accrual of discount.....                                                                |   | 0       |
| 5.   | Unrealized valuation increase (decrease):                                               |   |         |
| 5.1  | Totals, Part 1, Column 13.....                                                          | 0 |         |
| 5.2  | Totals, Part 3, Column 9.....                                                           | 0 | 0       |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19.....                                  |   | 0       |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16.....                            |   | 0       |
| 8.   | Deduct amortization of premium and depreciation.....                                    |   | 12,000  |
| 9.   | Total foreign exchange change in book/adjusted carrying value:                          |   |         |
| 9.1  | Totals, Part 1, Column 17.....                                                          | 0 |         |
| 9.2  | Totals, Part 3, Column 14.....                                                          | 0 | 0       |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                       |   |         |
| 10.1 | Totals, Part 1, Column 15.....                                                          | 0 |         |
| 10.2 | Totals, Part 3, Column 11.....                                                          | 0 | 0       |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |   | 105,816 |
| 12.  | Deduct total nonadmitted amounts.....                                                   |   | 0       |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |   | 105,816 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |   |            |
|-----|--------------------------------------------------------------------------------------|---|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |   | 15,845,217 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |   | 0          |
| 3.  | Accrual of discount.....                                                             |   | 685        |
| 4.  | Unrealized valuation increase (decrease):                                            |   |            |
| 4.1 | Part 1, Column 12.....                                                               | 0 |            |
| 4.2 | Part 2, Section 1, Column 15.....                                                    | 0 |            |
| 4.3 | Part 2, Section 2, Column 13.....                                                    | 0 |            |
| 4.4 | Part 4, Column 11.....                                                               | 0 | 0          |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |   | 481        |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |   | 2,063,844  |
| 7.  | Deduct amortization of premium.....                                                  |   | 41,406     |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                       |   |            |
| 8.1 | Part 1, Column 15.....                                                               | 0 |            |
| 8.2 | Part 2, Section 1, Column 19.....                                                    | 0 |            |
| 8.3 | Part 2, Section 2, Column 16.....                                                    | 0 |            |
| 8.4 | Part 4, Column 15.....                                                               | 0 | 0          |
| 9.  | Deduct current year's other-than-temporary impairment recognized:                    |   |            |
| 9.1 | Part 1, Column 14.....                                                               | 0 |            |
| 9.2 | Part 2, Section 1, Column 17.....                                                    | 0 |            |
| 9.3 | Part 2, Section 2, Column 14.....                                                    | 0 |            |
| 9.4 | Part 4, Column 13.....                                                               | 0 | 0          |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... |   | 13,741,133 |
| 11. | Deduct total nonadmitted amounts.....                                                |   | 0          |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |   | 13,741,133 |

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.....           | .....8,326,027                       | .....8,273,524  | .....8,348,405   | .....8,319,000             |
|                                                                                                                                                                                 | 2. Canada.....                  | .....0                               | .....0          | .....0           | .....0                     |
|                                                                                                                                                                                 | 3. Other Countries.....         | .....0                               | .....0          | .....0           | .....0                     |
|                                                                                                                                                                                 | 4. Totals.....                  | .....8,326,027                       | .....8,273,524  | .....8,348,405   | .....8,319,000             |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  | .....524,234                         | .....544,990    | .....543,950     | .....500,000               |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | .....781,639                         | .....814,050    | .....849,900     | .....750,000               |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....3,578,081                       | .....3,659,029  | .....3,590,826   | .....3,507,810             |
| Industrial and Miscellaneous, SVO Identified<br>Funds and Hybrid Securities (Unaffiliated)                                                                                      | 8. United States.....           | .....531,152                         | .....531,154    | .....531,203     | .....531,089               |
|                                                                                                                                                                                 | 9. Canada.....                  | .....0                               | .....0          | .....0           | .....0                     |
|                                                                                                                                                                                 | 10. Other Countries.....        | .....0                               | .....0          | .....0           | .....0                     |
|                                                                                                                                                                                 | 11. Totals.....                 | .....531,152                         | .....531,154    | .....531,203     | .....531,089               |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 | .....0                               | .....0          | .....0           | .....0                     |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....13,741,133                      | .....13,822,747 | .....13,864,284  | .....13,607,900            |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 15. Canada.....                 | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....0                               | .....0          | .....0           |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 21. Canada.....                 | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....13,741,133                      | .....13,822,747 | .....13,864,284  |                            |

SCHEDULE D - PART 1A - SECTION 1

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

9015

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                   | 5,901,239              | 2,424,788                           | .....0                                | .....0                                 | .....0                | XXX                      | 8,326,027                  | .....60.6                            | 12,018,507                             | .....61.5                         | 8,326,027                      | .....0                              |
| 1.2 NAIC 2.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 1.3 NAIC 3.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 1.4 NAIC 4.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 1.5 NAIC 5.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 1.6 NAIC 6.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 1.7 Totals.....                                                                   | 5,901,239              | 2,424,788                           | .....0                                | .....0                                 | .....0                | XXX                      | 8,326,027                  | .....60.6                            | 12,018,507                             | .....61.5                         | 8,326,027                      | .....0                              |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 2.2 NAIC 2.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 2.3 NAIC 3.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 2.4 NAIC 4.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 2.5 NAIC 5.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 2.6 NAIC 6.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....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.....                                                                   | .....0                 | .....0                              | .....524,234                          | .....0                                 | .....0                | XXX                      | 524,234                    | .....3.8                             | 529,651                                | .....2.7                          | 524,234                        | .....0                              |
| 3.2 NAIC 2.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 3.3 NAIC 3.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 3.4 NAIC 4.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 3.5 NAIC 5.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 3.6 NAIC 6.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 3.7 Totals.....                                                                   | .....0                 | .....0                              | .....524,234                          | .....0                                 | .....0                | XXX                      | 524,234                    | .....3.8                             | 529,651                                | .....2.7                          | 524,234                        | .....0                              |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   | .....0                 | .....781,639                        | .....0                                | .....0                                 | .....0                | XXX                      | 781,639                    | .....5.7                             | 792,445                                | .....4.1                          | 781,639                        | .....0                              |
| 4.2 NAIC 2.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 4.3 NAIC 3.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 4.4 NAIC 4.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 4.5 NAIC 5.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 4.6 NAIC 6.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 4.7 Totals.....                                                                   | .....0                 | .....781,639                        | .....0                                | .....0                                 | .....0                | XXX                      | 781,639                    | .....5.7                             | 792,445                                | .....4.1                          | 781,639                        | .....0                              |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   | 232,133                | 1,158,445                           | .....859,019                          | .....848,176                           | .....480,307          | XXX                      | 3,578,081                  | .....26.0                            | 4,610,064                              | .....23.6                         | 3,578,081                      | .....0                              |
| 5.2 NAIC 2.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 5.3 NAIC 3.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 5.4 NAIC 4.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 5.5 NAIC 5.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 5.6 NAIC 6.....                                                                   | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 5.7 Totals.....                                                                   | 232,133                | 1,158,445                           | .....859,019                          | .....848,176                           | .....480,307          | XXX                      | 3,578,081                  | .....26.0                            | 4,610,064                              | .....23.6                         | 3,578,081                      | .....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

901S

| NAIC Designation                               | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 6.1 NAIC 1.....                                | 30,021                 | 79,071                              | 0                                     | 0                                      | 0                     | XXX                      | 109,092                    | 0.8                                  | 1,156,353                              | 5.9                               | 0                              | 109,092                             |
| 6.2 NAIC 2.....                                | 0                      | 422,060                             | 0                                     | 0                                      | 0                     | XXX                      | 422,060                    | 3.1                                  | 422,072                                | 2.2                               | 422,060                        | 0                                   |
| 6.3 NAIC 3.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.4 NAIC 4.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.5 NAIC 5.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.6 NAIC 6.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.7 Totals.....                                | 30,021                 | 501,131                             | 0                                     | 0                                      | 0                     | XXX                      | 531,152                    | 3.9                                  | 1,578,425                              | 8.1                               | 422,060                        | 109,092                             |
| 7. Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 7.1 NAIC 1.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.2 NAIC 2.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.3 NAIC 3.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.4 NAIC 4.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.5 NAIC 5.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.6 NAIC 6.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 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.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.2 NAIC 2.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.3 NAIC 3.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.4 NAIC 4.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.5 NAIC 5.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.6 NAIC 6.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.7 Totals.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9. SVO Identified Funds                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 9.1 NAIC 1.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.2 NAIC 2.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.3 NAIC 3.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.4 NAIC 4.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.5 NAIC 5.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.6 NAIC 6.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.7 Totals.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |

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

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

|                                                             | 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>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 10. Total Bonds Current Year                                |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 10.1 NAIC 1.....                                            | (d).....6,163,393 | .....4,443,943                 | .....1,383,253                   | .....848,176                      | .....480,307     | .....0              | .....13,319,073       | .....96.9                       | XXX                               | XXX                         | .....13,209,981          | .....109,092                  |
| 10.2 NAIC 2.....                                            | (d).....0         | .....422,060                   | .....0                           | .....0                            | .....0           | .....0              | .....422,060          | .....3.1                        | XXX                               | XXX                         | .....422,060             | .....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.....                                            | .....6,163,393    | .....4,866,003                 | .....1,383,253                   | .....848,176                      | .....480,307     | .....0              | (b).....13,741,133    | .....100.0                      | XXX                               | XXX                         | .....13,632,041          | .....109,092                  |
| 10.8 Line 10.7 as a % of Col. 7.....                        | .....44.9         | .....35.4                      | .....10.1                        | .....6.2                          | .....3.5         | .....0.0            | .....100.0            | XXX                             | XXX                               | XXX                         | .....99.2                | .....0.8                      |
| 11. Total Bonds Prior Year                                  |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 11.1 NAIC 1.....                                            | .....4,082,659    | .....11,583,238                | .....1,549,660                   | .....977,301                      | .....914,162     | .....0              | XXX                   | XXX                             | .....19,107,020                   | .....97.8                   | .....17,950,667          | .....1,156,353                |
| 11.2 NAIC 2.....                                            | .....0            | .....0                         | .....422,072                     | .....0                            | .....0           | .....0              | XXX                   | XXX                             | .....422,072                      | .....2.2                    | .....422,072             | .....0                        |
| 11.3 NAIC 3.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | XXX                   | XXX                             | .....0                            | .....0.0                    | .....0                   | .....0                        |
| 11.4 NAIC 4.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | XXX                   | XXX                             | .....0                            | .....0.0                    | .....0                   | .....0                        |
| 11.5 NAIC 5.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | XXX                   | XXX                             | (c).....0                         | .....0.0                    | .....0                   | .....0                        |
| 11.6 NAIC 6.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | XXX                   | XXX                             | (c).....0                         | .....0.0                    | .....0                   | .....0                        |
| 11.7 Totals.....                                            | .....4,082,659    | .....11,583,238                | .....1,971,732                   | .....977,301                      | .....914,162     | .....0              | XXX                   | XXX                             | (b).....19,529,092                | .....100.0                  | .....18,372,739          | .....1,156,353                |
| 11.8 Line 11.7 as a % of Col. 9.....                        | .....20.9         | .....59.3                      | .....10.1                        | .....5.0                          | .....4.7         | .....0.0            | XXX                   | XXX                             | .....100.0                        | XXX                         | .....94.1                | .....5.9                      |
| 12. Total Publicly Traded Bonds                             |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 12.1 NAIC 1.....                                            | .....6,133,372    | .....4,364,873                 | .....1,383,253                   | .....848,176                      | .....480,307     | .....0              | .....13,209,981       | .....96.1                       | .....17,950,667                   | .....91.9                   | .....13,209,981          | XXX                           |
| 12.2 NAIC 2.....                                            | .....0            | .....422,060                   | .....0                           | .....0                            | .....0           | .....0              | .....422,060          | .....3.1                        | .....422,072                      | .....2.2                    | .....422,060             | XXX                           |
| 12.3 NAIC 3.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 12.4 NAIC 4.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 12.5 NAIC 5.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 12.6 NAIC 6.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 12.7 Totals.....                                            | .....6,133,372    | .....4,786,933                 | .....1,383,253                   | .....848,176                      | .....480,307     | .....0              | .....13,632,041       | .....99.2                       | .....18,372,739                   | .....94.1                   | .....13,632,041          | XXX                           |
| 12.8 Line 12.7 as a % of Col. 7.....                        | .....45.0         | .....35.1                      | .....10.1                        | .....6.2                          | .....3.5         | .....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..... | .....44.6         | .....34.8                      | .....10.1                        | .....6.2                          | .....3.5         | .....0.0            | .....99.2             | XXX                             | XXX                               | XXX                         | .....99.2                | XXX                           |
| 13. Total Privately Placed Bonds                            |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 13.1 NAIC 1.....                                            | .....30,021       | .....79,071                    | .....0                           | .....0                            | .....0           | .....0              | .....109,092          | .....0.8                        | .....1,156,353                    | .....5.9                    | XXX                      | .....109,092                  |
| 13.2 NAIC 2.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | XXX                      | .....0                        |
| 13.3 NAIC 3.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | XXX                      | .....0                        |
| 13.4 NAIC 4.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | XXX                      | .....0                        |
| 13.5 NAIC 5.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | XXX                      | .....0                        |
| 13.6 NAIC 6.....                                            | .....0            | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | XXX                      | .....0                        |
| 13.7 Totals.....                                            | .....30,021       | .....79,071                    | .....0                           | .....0                            | .....0           | .....0              | .....109,092          | .....0.8                        | .....1,156,353                    | .....5.9                    | XXX                      | .....109,092                  |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....27.5         | .....72.5                      | .....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..... | .....0.2          | .....0.6                       | .....0.0                         | .....0.0                          | .....0.0         | .....0.0            | .....0.8              | XXX                             | XXX                               | XXX                         | XXX                      | .....0.8                      |

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



SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type |                                                                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.6 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1.1                  | Issuer Obligations.....                                                                | 5,901,239              | 2,424,788                           | .0                                    | .0                                     | .0                    | XXX                      | 8,326,027                  | 60.6                                 | 12,018,507                             | 61.5                              | 8,326,027                      | .0                              |
| 1.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 1.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 1.4                  | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 1.5                  | Totals.....                                                                            | 5,901,239              | 2,424,788                           | .0                                    | .0                                     | .0                    | XXX                      | 8,326,027                  | 60.6                                 | 12,018,507                             | 61.5                              | 8,326,027                      | .0                              |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 2.1                  | Issuer Obligations.....                                                                | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 2.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 2.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 2.4                  | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 2.5                  | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 3.1                  | Issuer Obligations.....                                                                | .0                     | .0                                  | 524,234                               | .0                                     | .0                    | XXX                      | 524,234                    | 3.8                                  | 529,651                                | 2.7                               | 524,234                        | .0                              |
| 3.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 3.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 3.4                  | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 3.5                  | Totals.....                                                                            | .0                     | .0                                  | 524,234                               | .0                                     | .0                    | XXX                      | 524,234                    | 3.8                                  | 529,651                                | 2.7                               | 524,234                        | .0                              |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 4.1                  | Issuer Obligations.....                                                                | .0                     | 781,639                             | .0                                    | .0                                     | .0                    | XXX                      | 781,639                    | 5.7                                  | 792,445                                | 4.1                               | 781,639                        | .0                              |
| 4.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 4.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 4.4                  | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 4.5                  | Totals.....                                                                            | .0                     | 781,639                             | .0                                    | .0                                     | .0                    | XXX                      | 781,639                    | 5.7                                  | 792,445                                | 4.1                               | 781,639                        | .0                              |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 5.1                  | Issuer Obligations.....                                                                | .0                     | .0                                  | 503,279                               | .0                                     | .0                    | XXX                      | 503,279                    | 3.7                                  | 503,591                                | 2.6                               | 503,279                        | .0                              |
| 5.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 5.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 5.4                  | Other Loan-Backed and Structured Securities.....                                       | 232,133                | 1,158,445                           | 355,739                               | 848,176                                | 480,307               | XXX                      | 3,074,801                  | 22.4                                 | 4,106,473                              | 21.0                              | 3,074,801                      | .0                              |
| 5.5                  | Totals.....                                                                            | 232,133                | 1,158,445                           | 859,019                               | 848,176                                | 480,307               | XXX                      | 3,578,081                  | 26.0                                 | 4,610,064                              | 23.6                              | 3,578,081                      | .0                              |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 6.1                  | Issuer Obligations.....                                                                | 30,021                 | 501,131                             | .0                                    | .0                                     | .0                    | XXX                      | 531,152                    | 3.9                                  | 579,592                                | 3.0                               | 422,060                        | 109,092                         |
| 6.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 6.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 6.4                  | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | 998,833                                | 5.1                               | .0                             | .0                              |
| 6.5                  | Totals.....                                                                            | 30,021                 | 501,131                             | .0                                    | .0                                     | .0                    | XXX                      | 531,152                    | 3.9                                  | 1,578,425                              | 8.1                               | 422,060                        | 109,092                         |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 7.1                  | Issuer Obligations.....                                                                | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 7.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 7.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 7.4                  | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 7.5                  | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 8.1                  | Issuer Obligations.....                                                                | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 8.2                  | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 8.3                  | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 8.4                  | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |
| 8.5                  | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                   | .0                                     | .0                                | .0                             | .0                              |

801S

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

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

601S

| Distribution by Type                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 10.6 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 9.3 Totals.....                                             | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Issuer Obligations.....                                | 5,931,259              | 3,707,559                           | 1,027,514                             | 0                                      | 0                     | XXX                      | 10,666,332                 | 77.6                                 | XXX                                    | XXX                               | 10,557,240                     | 109,092                         |
| 10.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.4 Other Loan-Backed and Structured Securities.....       | 232,133                | 1,158,445                           | 355,739                               | 848,176                                | 480,307               | XXX                      | 3,074,801                  | 22.4                                 | XXX                                    | XXX                               | 3,074,801                      | 0                               |
| 10.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.6 Totals.....                                            | 6,163,392              | 4,866,004                           | 1,383,254                             | 848,176                                | 480,307               | 0                        | 13,741,133                 | 100.0                                | XXX                                    | XXX                               | 13,632,041                     | 109,092                         |
| 10.7 Line 10.6 as a % of Col. 7.....                        | 44.9                   | 35.4                                | 10.1                                  | 6.2                                    | 3.5                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 99.2                           | 0.8                             |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 3,716,376              | 9,252,096                           | 1,455,314                             | 0                                      | 0                     | XXX                      | XXX                        | XXX                                  | 14,423,786                             | 73.9                              | 14,266,266                     | 157,520                         |
| 11.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | XXX                        | XXX                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 11.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | XXX                        | XXX                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 11.4 Other Loan-Backed and Structured Securities.....       | 366,283                | 2,331,142                           | 516,418                               | 977,301                                | 914,162               | XXX                      | XXX                        | XXX                                  | 5,105,306                              | 26.1                              | 4,106,473                      | 998,833                         |
| 11.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | XXX                        | XXX                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 11.6 Totals.....                                            | 4,082,659              | 11,583,238                          | 1,971,732                             | 977,301                                | 914,162               | 0                        | XXX                        | XXX                                  | 19,529,092                             | 100.0                             | 18,372,739                     | 1,156,353                       |
| 11.7 Line 11.6 as a % of Col. 9.....                        | 20.9                   | 59.3                                | 10.1                                  | 5.0                                    | 4.7                   | 0.0                      | XXX                        | XXX                                  | 100.0                                  | XXX                               | 94.1                           | 5.9                             |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | 5,901,239              | 3,628,488                           | 1,027,514                             | 0                                      | 0                     | XXX                      | 10,557,240                 | 76.8                                 | 14,266,266                             | 73.1                              | 10,557,240                     | XXX                             |
| 12.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.4 Other Loan-Backed and Structured Securities.....       | 232,133                | 1,158,445                           | 355,739                               | 848,176                                | 480,307               | XXX                      | 3,074,801                  | 22.4                                 | 4,106,473                              | 21.0                              | 3,074,801                      | XXX                             |
| 12.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.6 Totals.....                                            | 6,133,372              | 4,786,933                           | 1,383,253                             | 848,176                                | 480,307               | 0                        | 13,632,041                 | 99.2                                 | 18,372,739                             | 94.1                              | 13,632,041                     | XXX                             |
| 12.7 Line 12.6 as a % of Col. 7.....                        | 45.0                   | 35.1                                | 10.1                                  | 6.2                                    | 3.5                   | 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..... | 44.6                   | 34.8                                | 10.1                                  | 6.2                                    | 3.5                   | 0.0                      | 99.2                       | XXX                                  | XXX                                    | XXX                               | 99.2                           | XXX                             |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                | 30,021                 | 79,071                              | 0                                     | 0                                      | 0                     | XXX                      | 109,092                    | 0.8                                  | 157,520                                | 0.8                               | XXX                            | 109,092                         |
| 13.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.4 Other Loan-Backed and Structured Securities.....       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 998,833                                | 5.1                               | XXX                            | 0                               |
| 13.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.6 Totals.....                                            | 30,021                 | 79,071                              | 0                                     | 0                                      | 0                     | 0                        | 109,092                    | 0.8                                  | 1,156,353                              | 5.9                               | XXX                            | 109,092                         |
| 13.7 Line 13.6 as a % of Col. 7.....                        | 27.5                   | 72.5                                | 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..... | 0.2                    | 0.6                                 | 0.0                                   | 0.0                                    | 0.0                   | 0.0                      | 0.8                        | XXX                                  | XXX                                    | XXX                               | XXX                            | 0.8                             |

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.....                          | 3,683,875 | 3,683,875 | 0                 | 0                                            | 0                                                        |
| 2. Cost of short-term investments acquired.....                                          | 1,323,018 | 1,323,018 | 0                 | 0                                            | 0                                                        |
| 3. Accrual of discount.....                                                              | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 4. Unrealized valuation increase (decrease).....                                         | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 5. Total gain (loss) on disposals.....                                                   | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 6. Deduct consideration received on disposals.....                                       | 5,006,893 | 5,006,893 | 0                 | 0                                            | 0                                                        |
| 7. Deduct amortization of premium.....                                                   | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0         | 0         | 0                 | 0                                            | 0                                                        |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 0         | 0         | 0                 | 0                                            | 0                                                        |

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

N/A

SI10

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

|                                                                                          | 1         | 2     | 3                         | 4         |
|------------------------------------------------------------------------------------------|-----------|-------|---------------------------|-----------|
|                                                                                          | Total     | Bonds | Money Market Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 0         | 0     | 0                         | 0         |
| 2. Cost of cash equivalents acquired.....                                                | 4,584,179 | 0     | 4,584,179                 | 0         |
| 3. Accrual of discount.....                                                              | 0         | 0     | 0                         | 0         |
| 4. Unrealized valuation increase (decrease).....                                         | 0         | 0     | 0                         | 0         |
| 5. Total gain (loss) on disposals.....                                                   | 0         | 0     | 0                         | 0         |
| 6. Deduct consideration received on disposals.....                                       | 18,000    | 0     | 18,000                    | 0         |
| 7. Deduct amortization of premium.....                                                   | 0         | 0     | 0                         | 0         |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0         | 0     | 0                         | 0         |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0         | 0     | 0                         | 0         |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 4,566,179 | 0     | 4,566,179                 | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0         | 0     | 0                         | 0         |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 4,566,179 | 0     | 4,566,179                 | 0         |

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

N/A

Sch. A - Pt. 1  
NONE

Sch. A - Pt. 2  
NONE

Sch. A - Pt. 3  
NONE

Sch. B - Pt. 1  
NONE

Sch. B - Pt. 2  
NONE

Sch. B - Pt. 3  
NONE

SCHEDULE BA - PART 1

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

| 1                                                                                       | 2                                    | 3      | Location     |         | 6                                    | 7                | 8                        | 9                 | 10          | 11         | 12                                             | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                            | 18                | 19                                   | 20                      |
|-----------------------------------------------------------------------------------------|--------------------------------------|--------|--------------|---------|--------------------------------------|------------------|--------------------------|-------------------|-------------|------------|------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|--------------------------------------------|-------------------|--------------------------------------|-------------------------|
|                                                                                         |                                      |        | 4            | 5       |                                      |                  |                          |                   |             |            |                                                | 13                                       | 14                                                          | 15                                                        | 16                                      | 17                                         |                   |                                      |                         |
| CUSIP Identification                                                                    | Name or Description                  | Code   | City         | State   | Name of Vendor or General Partner    | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated                       |                                      |        |              |         |                                      |                  |                          |                   |             |            |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| 000000 00 0                                                                             | Georgia Tax Credit Fund GA, LLC..... | R..... | Atlanta..... | GA..... | Georgia Tax Credit Fund GA, LLC..... |                  | 12/03/2014               |                   | 105,816     | 105,816    | 105,816                                        | 0                                        | (12,000)                                                    | 0                                                         | 0                                       | 0                                          | 0                 | 0                                    | 1.250                   |
| 3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated..... |                                      |        |              |         |                                      |                  |                          |                   | 105,816     | 105,816    | 105,816                                        | 0                                        | (12,000)                                                    | 0                                                         | 0                                       | 0                                          | 0                 | 0                                    | XXX                     |
| 4499999. Subtotal - Unaffiliated.....                                                   |                                      |        |              |         |                                      |                  |                          |                   | 105,816     | 105,816    | 105,816                                        | 0                                        | (12,000)                                                    | 0                                                         | 0                                       | 0                                          | 0                 | 0                                    | XXX                     |
| 4699999. Totals.....                                                                    |                                      |        |              |         |                                      |                  |                          |                   | 105,816     | 105,816    | 105,816                                        | 0                                        | (12,000)                                                    | 0                                                         | 0                                       | 0                                          | 0                 | 0                                    | XXX                     |

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**



SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                       |    | 2           |                                               |  |  | Codes |            | 6         | 7                              |                  | Fair Value  |           | 10         | 11         | Change in Book/Adjusted Carrying Value |         |            |         | Interest   |         |            |              | Dates         |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-------------|-----------------------------------------------|--|--|-------|------------|-----------|--------------------------------|------------------|-------------|-----------|------------|------------|----------------------------------------|---------|------------|---------|------------|---------|------------|--------------|---------------|---------------|--------|--------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|-------------|-------------------------------|
|                                                                                                                                                                                                                         |    |             |                                               |  |  | 3     | 4          |           | 5                              | NAIC Designation | Actual Cost | 8         |            |            | 9                                      | 12      | 13         | 14      | 15         | 16      | 17         | 18           | 19            | 20            | 21     | 22     |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| CUSIP Identification                                                                                                                                                                                                    |    | Description |                                               |  |  | Code  | For eigh n | Bond CHAR | Rate Used to Obtain Fair Value |                  |             |           | Fair Value | Par Value  |                                        |         |            |         |            |         |            |              |               |               |        |        | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid   | Admitted Amount Due & Accrued |
| U.S. Government - Issuer Obligations                                                                                                                                                                                    |    |             |                                               |  |  |       |            |           |                                |                  |             |           |            |            |                                        |         |            |         |            |         |            |              |               |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| 912828                                                                                                                                                                                                                  | F6 | 2           | U.S. TREASURY NOTES 1.50 10/31/2019.....      |  |  |       | SD..       | ..        | .....                          | .....1           | .....       | 1,000,664 | ....99.313 | .....      | 993,125                                | .....   | 1,000,000  | .....   | 1,000,429  | .....   | .....0     | .....(225)   | .....         | .....0        | .....  | 1.500  | .....1.476                   | AO.....                                  | .....                                     | 2,569                                                     | .....                                      | 15,000  | 12/14/2016.       | 10/31/2019. |                               |
| 912828                                                                                                                                                                                                                  | L4 | 0           | U.S. TREASURY NOTES 1.00 09/15/2018.....      |  |  |       | SD..       | ..        | .....                          | .....1           | .....       | 3,658,099 | ....99.500 | .....      | 3,626,775                              | .....   | 3,645,000  | .....   | 3,648,157  | .....   | .....0     | .....(4,468) | .....         | .....0        | .....  | 1.000  | .....0.876                   | MS.....                                  | .....                                     | 11,275                                                    | .....                                      | 36,050  | 10/06/2015.       | 09/15/2018. |                               |
| 912828                                                                                                                                                                                                                  | R8 | 5           | U.S. TREASURY NOTES 0.875 06/15/2019.....     |  |  |       | SD..       | ..        | .....                          | .....1           | .....       | 1,424,701 | ....98.594 | .....      | 1,403,975                              | .....   | 1,424,000  | .....   | 1,424,360  | .....   | .....0     | .....(245)   | .....         | .....0        | .....  | 0.875  | .....0.857                   | JD.....                                  | .....                                     | 1,081                                                     | .....                                      | 12,460  | 08/24/2016.       | 06/15/2019. |                               |
| 912828                                                                                                                                                                                                                  | RP | 7           | U.S. TREASURY NOTES 1.75 10/31/2018.....      |  |  |       | SD..       | ..        | .....                          | .....1           | .....       | 2,264,941 | ....99.984 | .....      | 2,249,649                              | .....   | 2,250,000  | .....   | 2,253,082  | .....   | .....0     | .....(3,667) | .....         | .....0        | .....  | 1.750  | .....1.583                   | AO.....                                  | .....                                     | 8,188                                                     | .....                                      | 37,931  | 09/12/2014.       | 10/31/2018. |                               |
| 0199999. U.S. Government - Issuer Obligations.....                                                                                                                                                                      |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 8,348,405  | XXX                                    | .....   | 8,273,524  | .....   | 8,319,000  | .....   | 8,326,027  | .....        | .....0        | .....(8,605)  | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 23,112                                     | .....   | 101,441           | XXX         | XXX                           |
| 0599999. Total - U.S. Government.....                                                                                                                                                                                   |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 8,348,405  | XXX                                    | .....   | 8,273,524  | .....   | 8,319,000  | .....   | 8,326,027  | .....        | .....0        | .....(8,605)  | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 23,112                                     | .....   | 101,441           | XXX         | XXX                           |
| U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                                                     |    |             |                                               |  |  |       |            |           |                                |                  |             |           |            |            |                                        |         |            |         |            |         |            |              |               |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| 574193                                                                                                                                                                                                                  | JR | 0           | MARYLAND ST 1ST SER A 4.00 03/01/2025.....    |  |  |       | SD..       | ..        | .....                          | .....2           | .....1FE    | .....     | 543,950    | ..108.998  | .....                                  | 544,990 | .....      | 500,000 | .....      | 524,234 | .....      | .....0       | .....(5,417)  | .....         | .....0 | .....  | 4.000                        | .....2.760                               | MS.....                                   | .....                                                     | 6,667                                      | .....   | 20,000            | 03/18/2014. | 03/01/2025.                   |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations.....                                                                                                                                               |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 543,950    | XXX                                    | .....   | 544,990    | .....   | 500,000    | .....   | 524,234    | .....        | .....0        | .....(5,417)  | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 6,667                                      | .....   | 20,000            | XXX         | XXX                           |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....                                                                                                                                    |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 543,950    | XXX                                    | .....   | 544,990    | .....   | 500,000    | .....   | 524,234    | .....        | .....0        | .....(5,417)  | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 6,667                                      | .....   | 20,000            | XXX         | XXX                           |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                           |    |             |                                               |  |  |       |            |           |                                |                  |             |           |            |            |                                        |         |            |         |            |         |            |              |               |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| 414005                                                                                                                                                                                                                  | GD | 4           | HARRIS CNTY TX 5.00 10/01/2020.....           |  |  |       | SD..       | ..        | .....                          | .....            | .....1FE    | .....     | 849,900    | ..108.540  | .....                                  | 814,050 | .....      | 750,000 | .....      | 781,639 | .....      | .....0       | .....(10,805) | .....         | .....0 | .....  | 5.000                        | .....3.380                               | AO.....                                   | .....                                                     | 9,375                                      | .....   | 37,500            | 01/07/2011. | 10/01/2020.                   |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....                                                                                                                     |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 849,900    | XXX                                    | .....   | 814,050    | .....   | 750,000    | .....   | 781,639    | .....        | .....0        | .....(10,805) | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 9,375                                      | .....   | 37,500            | XXX         | XXX                           |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....                                                                                                                                  |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 849,900    | XXX                                    | .....   | 814,050    | .....   | 750,000    | .....   | 781,639    | .....        | .....0        | .....(10,805) | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 9,375                                      | .....   | 37,500            | XXX         | XXX                           |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations                          |    |             |                                               |  |  |       |            |           |                                |                  |             |           |            |            |                                        |         |            |         |            |         |            |              |               |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| 645791                                                                                                                                                                                                                  | CZ | 5           | NJ ENVRNMNTL TRUST A-R 4.00 9/1/26.....       |  |  |       | SD..       | ..        | .....                          | .....            | .....1FE    | .....     | 504,545    | ..115.032  | .....                                  | 575,160 | .....      | 500,000 | .....      | 503,279 | .....      | .....0       | .....(312)    | .....         | .....0 | .....  | 4.000                        | .....3.910                               | MS.....                                   | .....                                                     | 6,667                                      | .....   | 20,000            | 08/30/2013. | 09/01/2026.                   |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....                                                                                                                                        |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 504,545    | XXX                                    | .....   | 575,160    | .....   | 500,000    | .....   | 503,279    | .....        | .....0        | .....(312)    | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 6,667                                      | .....   | 20,000            | 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 |    |             |                                               |  |  |       |            |           |                                |                  |             |           |            |            |                                        |         |            |         |            |         |            |              |               |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| 20775B                                                                                                                                                                                                                  | D8 | 6           | CT HSG FIN AUTH F-2 2.75 11/15/2035.....      |  |  |       | .....      | ..        | .....                          | .....            | .....1FE    | .....     | 238,071    | ..102.030  | .....                                  | 234,669 | .....      | 230,000 | .....      | 236,697 | .....      | .....0       | .....(291)    | .....         | .....0 | .....  | 2.750                        | .....2.547                               | MN.....                                   | .....                                                     | 808                                        | .....   | 6,559             | 11/21/2012. | 11/15/2035.                   |
| 57586P                                                                                                                                                                                                                  | E5 | 1           | MA HSG FIN REV C 4.30 12/01/2019.....         |  |  |       | .....      | ..        | .....                          | .....            | .....1FE    | .....     | 380,000    | ..103.377  | .....                                  | 392,833 | .....      | 380,000 | .....      | 380,000 | .....      | .....0       | .....0        | .....         | .....0 | .....  | 4.300                        | .....4.300                               | JD.....                                   | .....                                                     | 1,362                                      | .....   | 17,896            | 11/10/2010. | 12/01/2019.                   |
| 60416Q                                                                                                                                                                                                                  | FZ | 2           | MN HSG FIN B 2.95 09/01/2044.....             |  |  |       | .....      | ..        | .....                          | .....2           | .....1FE    | .....     | 320,593    | ..99.650   | .....                                  | 319,470 | .....      | 320,593 | .....      | 320,593 | .....      | .....0       | .....0        | .....         | .....0 | .....  | 2.950                        | .....2.968                               | MON...                                    | .....                                                     | 788                                        | .....   | 9,458             | 08/13/2014. | 09/01/2044.                   |
| 60535Q                                                                                                                                                                                                                  | LZ | 1           | MISSISSIPPI HOME CORP 3.05 12/01/2034.....    |  |  |       | .....      | ..        | .....                          | .....2           | .....1FE    | .....     | 287,218    | ..100.625  | .....                                  | 289,013 | .....      | 287,218 | .....      | 287,218 | .....      | .....0       | .....0        | .....         | .....0 | .....  | 3.050                        | .....3.069                               | MON...                                    | .....                                                     | 730                                        | .....   | 8,760             | 06/24/2015. | 12/01/2034.                   |
| 61212R                                                                                                                                                                                                                  | 3Q | 7           | MT BRD HSG A-2 AMT 3.00 12/01/2043.....       |  |  |       | .....      | ..        | .....                          | .....2           | .....1FE    | .....     | 262,383    | ..102.119  | .....                                  | 255,298 | .....      | 250,000 | .....      | 256,758 | .....      | .....0       | .....(1,280)  | .....         | .....0 | .....  | 3.000                        | .....2.414                               | JD.....                                   | .....                                                     | 625                                        | .....   | 7,500             | 05/01/2013. | 12/01/2043.                   |
| 647200                                                                                                                                                                                                                  | 4R | 2           | NEW MEXICO ST MTGE A-2 3.50 03/01/2046.....   |  |  |       | .....      | ..        | .....                          | .....2           | .....1FE    | .....     | 392,637    | ..105.505  | .....                                  | 390,369 | .....      | 370,000 | .....      | 391,468 | .....      | .....0       | .....(177)    | .....         | .....0 | .....  | 3.500                        | .....3.421                               | MS.....                                   | .....                                                     | 4,317                                      | .....   | 13,117            | 03/16/2016. | 03/01/2046.                   |
| 658877                                                                                                                                                                                                                  | FB | 6           | ND HSG FIN C 2.85 07/01/2032.....             |  |  |       | .....      | ..        | .....                          | .....2           | .....1FE    | .....     | 455,000    | ..100.420  | .....                                  | 456,911 | .....      | 455,000 | .....      | 454,991 | .....      | .....0       | .....1        | .....         | .....0 | .....  | 2.850                        | .....2.850                               | JJ.....                                   | .....                                                     | 6,484                                      | .....   | 10,806            | 08/05/2016. | 07/01/2032.                   |
| 67756Q                                                                                                                                                                                                                  | RT | 6           | OH HSG FIN AGY I 3.50 09/01/2036.....         |  |  |       | .....      | ..        | .....                          | .....2           | .....1FE    | .....     | 296,967    | ..104.323  | .....                                  | 297,321 | .....      | 285,000 | .....      | 296,867 | .....      | .....0       | ......537     | .....         | .....0 | .....  | 3.500                        | .....3.755                               | MS.....                                   | .....                                                     | 3,325                                      | .....   | 10,698            | 05/26/2016. | 09/01/2036.                   |
| 97689Q                                                                                                                                                                                                                  | DD | 5           | WI HSG & ECON AMT A 3.50 03/01/2046.....      |  |  |       | .....      | ..        | .....                          | .....2           | .....1FE    | .....     | 453,414    | ..104.183  | .....                                  | 447,987 | .....      | 430,000 | .....      | 450,211 | .....      | .....0       | .....(1,381)  | .....         | .....0 | .....  | 3.500                        | .....3.010                               | MS.....                                   | .....                                                     | 5,017                                      | .....   | 15,050            | 03/24/2016. | 03/01/2046.                   |
| 2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.....                                                                                                                                        |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 3,086,281  | XXX                                    | .....   | 3,083,869  | .....   | 3,007,810  | .....   | 3,074,801  | .....        | .....0        | .....(2,591)  | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 23,455                                     | .....   | 99,843            | XXX         | XXX                           |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....                                                                                                                                             |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 3,590,826  | XXX                                    | .....   | 3,659,029  | .....   | 3,507,810  | .....   | 3,578,081  | .....        | .....0        | .....(2,904)  | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 30,122                                     | .....   | 119,843           | XXX         | XXX                           |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                          |    |             |                                               |  |  |       |            |           |                                |                  |             |           |            |            |                                        |         |            |         |            |         |            |              |               |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| 758202                                                                                                                                                                                                                  | AK | 1           | REED ELSEVR CPTL 3.125 10/15/2022.....        |  |  |       | .....      | ..        | .....                          | .....12          | .....2FE    | .....     | 422,114    | ..100.190  | .....                                  | 422,801 | .....      | 422,000 | .....      | 422,060 | .....      | .....0       | .....(11)     | .....         | .....0 | .....  | 3.125                        | .....3.122                               | AO.....                                   | .....                                                     | 2,784                                      | .....   | 13,188            | 10/24/2012. | 10/15/2022.                   |
| 86202*                                                                                                                                                                                                                  | AA | 3           | STONEHENGE CAP NC 2015-B-1 8.00 10/15/19..... |  |  |       | .....      | ..        | .....                          | .....            | .....1FE    | .....     | 109,089    | ..99.325   | .....                                  | 108,353 | .....      | 109,089 | .....      | 109,092 | .....      | .....0       | .....(2)      | .....         | .....0 | .....  | 8.000                        | .....8.078                               | JAJO...                                   | .....                                                     | 1,842                                      | .....   | 8,910             | 06/30/2015. | 10/15/2019.                   |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....                                                                                                                                            |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 531,203    | XXX                                    | .....   | 531,154    | .....   | 531,089    | .....   | 531,152    | .....        | .....0        | .....(13)     | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 4,626                                      | .....   | 22,098            | XXX         | XXX                           |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated).....                                                                                                                                                         |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 531,203    | XXX                                    | .....   | 531,154    | .....   | 531,089    | .....   | 531,152    | .....        | .....0        | .....(13)     | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 4,626                                      | .....   | 22,098            | XXX         | XXX                           |
| Totals                                                                                                                                                                                                                  |    |             |                                               |  |  |       |            |           |                                |                  |             |           |            |            |                                        |         |            |         |            |         |            |              |               |               |        |        |                              |                                          |                                           |                                                           |                                            |         |                   |             |                               |
| 7799999. Total - Issuer Obligations.....                                                                                                                                                                                |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 10,778,003 | XXX                                    | .....   | 10,738,877 | .....   | 10,600,089 | .....   | 10,666,332 | .....        | .....0        | .....(25,153) | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 50,447                                     | .....   | 201,039           | XXX         | XXX                           |
| 8099999. Total - Other Loan-Backed and Structured Securities.....                                                                                                                                                       |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 3,086,281  | XXX                                    | .....   | 3,083,869  | .....   | 3,007,810  | .....   | 3,074,801  | .....        | .....0        | .....(2,591)  | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 23,455                                     | .....   | 99,843            | XXX         | XXX                           |
| 8399999. Grand Total - Bonds.....                                                                                                                                                                                       |    |             |                                               |  |  |       |            |           |                                |                  |             |           | .....      | 13,864,284 | XXX                                    | .....   | 13,822,747 | .....   | 13,607,900 | .....   | 13,741,133 | .....        | .....0        | .....(27,745) | .....  | .....0 | XXX                          | XXX                                      | XXX                                       | .....                                                     | 73,902                                     | .....   | 300,882           | XXX         | XXX                           |

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

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

**Sch. D - Pt. 3**  
**NONE**

SCHEDULE D - PART 4

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

| 1                                                   | 2                                                                 |   | 3                                           | 4                | 5                 | 6                            | 7             | 8         | 9              | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                      |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |             |
|-----------------------------------------------------|-------------------------------------------------------------------|---|---------------------------------------------|------------------|-------------------|------------------------------|---------------|-----------|----------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|-------------|
|                                                     |                                                                   |   |                                             |                  |                   |                              |               |           |                |                                               | 11                                                | 12                                                 | 13                                                   | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |             |
|                                                     |                                                                   |   |                                             |                  |                   |                              |               |           |                |                                               |                                                   |                                                    |                                                      |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |             |
| CUSIP Identification                                | Description                                                       |   | F<br>o<br>r<br>e<br>i<br>g<br>n             | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost    | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | 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 |             |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                   |   |                                             |                  |                   |                              |               |           |                |                                               |                                                   |                                                    |                                                      |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |             |
| 20775B                                              | D8                                                                | 6 | CT HSG FIN AUTH F-2 2.75 11/15/2035.....    | ..               | 12/21/2017.       | Sinking Fund Redemption..... |               |           | .....35,000    | .....35,000                                   | .....36,228                                       | .....36,064                                        | .....0                                               | .....(1,071)                               | .....0                                              | .....(1,071)                                        | .....0                                            | .....35,000                            | .....0                              | .....0                                                              | .....235                                  | 11/15/2035. |
| 57586P                                              | E5                                                                | 1 | MA HSG FIN REV C 4.30 12/01/2019.....       | ..               | 11/15/2017.       | Paydown.....                 |               |           | .....175,000   | .....175,000                                  | .....175,000                                      | .....175,000                                       | .....0                                               | .....0                                     | .....0                                              | .....0                                              | .....175,000                                      | .....0                                 | .....0                              | .....3,612                                                          | 12/01/2019.                               |             |
| 60416Q                                              | FZ                                                                | 2 | MN HSG FIN B 2.95 09/01/2044.....           | ..               | 12/01/2017.       | MBS Paydown.....             |               |           | .....61,330    | .....61,330                                   | .....61,330                                       | .....61,330                                        | .....0                                               | .....0                                     | .....0                                              | .....0                                              | .....61,330                                       | .....0                                 | .....0                              | .....1,018                                                          | 09/01/2044.                               |             |
| 60535Q                                              | LZ                                                                | 1 | MISSISSIPPI HOME CORP 3.05 12/01/2034.....  | ..               | 12/01/2017.       | MBS Paydown.....             |               |           | .....89,087    | .....89,087                                   | .....89,087                                       | .....89,087                                        | .....0                                               | .....0                                     | .....0                                              | .....0                                              | .....89,087                                       | .....0                                 | .....0                              | .....1,550                                                          | 12/01/2034.                               |             |
| 61212R                                              | 3Q                                                                | 7 | MT BRD HSG A-2 AMT 3.00 12/01/2043.....     | ..               | 12/01/2017.       | Partial Call.....            |               |           | .....80,000    | .....80,000                                   | .....83,962                                       | .....82,572                                        | .....0                                               | .....(2,572)                               | .....0                                              | .....(2,572)                                        | .....0                                            | .....80,000                            | .....0                              | .....0                                                              | .....1,725                                | 12/01/2043. |
| 61212R                                              | H3                                                                | 3 | MT ST HSG SER D 5.20 06/01/2038.....        | ..               | 06/01/2017.       | Partial Call.....            |               |           | .....35,000    | .....35,000                                   | .....35,656                                       | .....35,044                                        | .....0                                               | .....(44)                                  | .....0                                              | .....(44)                                           | .....0                                            | .....35,000                            | .....0                              | .....0                                                              | .....910                                  | 06/01/2038. |
| 61212R                                              | H3                                                                | 3 | MT ST HSG SER D 5.20 06/01/2038.....        | ..               | 10/19/2017.       | Call.....                    |               |           | .....290,000   | .....290,000                                  | .....295,438                                      | .....290,366                                       | .....0                                               | .....(366)                                 | .....0                                              | .....(366)                                          | .....0                                            | .....290,000                           | .....0                              | .....0                                                              | .....13,321                               | 06/01/2038. |
| 647200                                              | 4R                                                                | 2 | NEW MEXICO ST MTGE A-2 3.50 03/01/2046..... | ..               | 12/01/2017.       | Partial Call.....            |               |           | .....50,000    | .....50,000                                   | .....53,059                                       | .....52,925                                        | .....0                                               | .....(2,925)                               | .....0                                              | .....(2,925)                                        | .....0                                            | .....50,000                            | .....0                              | .....0                                                              | .....1,321                                | 03/01/2046. |
| 658877                                              | FB                                                                | 6 | ND HSG FIN C 2.85 07/01/2032.....           | ..               | 07/01/2017.       | Partial Call.....            |               |           | .....45,000    | .....45,000                                   | .....45,000                                       | .....44,999                                        | .....0                                               | .....1                                     | .....0                                              | .....1                                              | .....0                                            | .....45,000                            | .....0                              | .....0                                                              | .....926                                  | 07/01/2032. |
| 67756Q                                              | RT                                                                | 6 | OH HSG FIN AGY I 3.50 09/01/2036.....       | ..               | 12/01/2017.       | Partial Call.....            |               |           | .....105,000   | .....105,000                                  | .....109,409                                      | .....109,174                                       | .....0                                               | .....(4,174)                               | .....0                                              | .....(4,174)                                        | .....0                                            | .....105,000                           | .....0                              | .....0                                                              | .....2,734                                | 09/01/2036. |
| 97689Q                                              | DD                                                                | 5 | WI HSG & ECON AMT A 3.50 03/01/2046.....    | ..               | 09/01/2017.       | Partial Call.....            |               |           | .....50,000    | .....50,000                                   | .....52,723                                       | .....52,511                                        | .....0                                               | .....(2,511)                               | .....0                                              | .....(2,511)                                        | .....0                                            | .....50,000                            | .....0                              | .....0                                                              | .....1,575                                | 03/01/2046. |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                             |                  |                   |                              |               |           | .....1,015,418 | .....1,015,418                                | .....1,036,893                                    | .....1,029,073                                     | .....0                                               | .....(13,662)                              | .....0                                              | .....(13,662)                                       | .....0                                            | .....1,015,418                         | .....0                              | .....0                                                              | .....28,927                               | XXX         |
| Bonds - Industrial and Miscellaneous                |                                                                   |   |                                             |                  |                   |                              |               |           |                |                                               |                                                   |                                                    |                                                      |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |             |
| 08179X                                              | AA                                                                | 3 | BSP 2013-IIA A1 CLO FLT 07/15/2024.....     | ..               | 06/29/2017.       | Distribution.....            |               |           | .....500,000   | .....500,000                                  | .....498,250                                      | .....499,356                                       | .....0                                               | .....163                                   | .....0                                              | .....163                                            | .....0                                            | .....499,519                           | .....0                              | .....481                                                            | .....7,828                                | 07/15/2024. |
| 12549B                                              | AC                                                                | 2 | CIFC 2013-2A A1L CLO FLT 04/21/2025.....    | ..               | 10/18/2017.       | MBS Paydown.....             |               |           | .....500,000   | .....500,000                                  | .....498,683                                      | .....499,477                                       | .....0                                               | .....523                                   | .....0                                              | .....523                                            | .....0                                            | .....500,000                           | .....0                              | .....0                                                              | .....11,365                               | 04/21/2025. |
| 86202*                                              | AA                                                                | 3 | STONEHENGE CAP NC 2015-B-1 8.00 10/15/19..  | ..               | 10/15/2017.       | Premium Tax Credit.....      |               |           | .....48,426    | .....48,426                                   | .....48,426                                       | .....48,428                                        | .....0                                               | .....(0)                                   | .....0                                              | .....(0)                                            | .....0                                            | .....48,426                            | .....0                              | .....0                                                              | .....2,661                                | 10/15/2019. |
| 3899999.                                            | Total - Bonds - Industrial and Miscellaneous.....                 |   |                                             |                  |                   |                              |               |           | .....1,048,426 | .....1,048,426                                | .....1,045,359                                    | .....1,047,261                                     | .....0                                               | .....685                                   | .....0                                              | .....685                                            | .....0                                            | .....1,047,945                         | .....0                              | .....481                                                            | .....21,854                               | XXX         |
| 8399997.                                            | Total - Bonds - Part 4.....                                       |   |                                             |                  |                   |                              |               |           | .....2,063,844 | .....2,063,844                                | .....2,082,251                                    | .....2,076,334                                     | .....0                                               | .....(12,977)                              | .....0                                              | .....(12,977)                                       | .....0                                            | .....2,063,363                         | .....0                              | .....481                                                            | .....50,781                               | XXX         |
| 8399999.                                            | Total - Bonds.....                                                |   |                                             |                  |                   |                              |               |           | .....2,063,844 | .....2,063,844                                | .....2,082,251                                    | .....2,076,334                                     | .....0                                               | .....(12,977)                              | .....0                                              | .....(12,977)                                       | .....0                                            | .....2,063,363                         | .....0                              | .....481                                                            | .....50,781                               | XXX         |
| 9999999.                                            | Total - Bonds, Preferred and Common Stocks.....                   |   |                                             |                  |                   |                              |               |           | .....2,063,844 | .....XXX                                      | .....2,082,251                                    | .....2,076,334                                     | .....0                                               | .....(12,977)                              | .....0                                              | .....(12,977)                                       | .....0                                            | .....2,063,363                         | .....0                              | .....481                                                            | .....50,781                               | XXX         |

E14

Sch. D - Pt. 5  
NONE

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

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

Sch. DA - Pt. 1  
NONE

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

GREAT AMERICAN ASSURANCE 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, New York..... |      | .....0.250       | .....2                                  | .....0                                                 | .....5,426 | XXX |
| PNC Bank..... Pittsburgh, Pennsylvania.....              |      | .....0.000       | .....0                                  | .....0                                                 | .....812   | XXX |
| 0199999. Total - Open Depositories.....                  | XXX  | XXX              | .....2                                  | .....0                                                 | .....6,238 | XXX |
| 0399999. Total Cash on Deposit.....                      | XXX  | XXX              | .....2                                  | .....0                                                 | .....6,238 | XXX |
| 0599999. Total Cash.....                                 | XXX  | XXX              | .....2                                  | .....0                                                 | .....6,238 | XXX |

|                                                                                     |             |               |             |                   |            |                   |             |
|-------------------------------------------------------------------------------------|-------------|---------------|-------------|-------------------|------------|-------------------|-------------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |             |               |             |                   |            |                   |             |
| 1. January.....                                                                     | .....13,767 | 4. April..... | .....11,116 | 7. July.....      | .....8,778 | 10. October.....  | .....14,978 |
| 2. February.....                                                                    | .....12,688 | 5. May.....   | .....10,659 | 8. August.....    | .....8,477 | 11. November..... | .....6,162  |
| 3. March.....                                                                       | .....12,650 | 6. June.....  | .....10,220 | 9. September..... | .....7,094 | 12. December..... | .....6,238  |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1                                                                               | 2                                                                 | 3    | 4               | 5                | 6             | 7                            | 8                                | 9                           |
|---------------------------------------------------------------------------------|-------------------------------------------------------------------|------|-----------------|------------------|---------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP Identification                                                            | Description                                                       | Code | Date Acquired   | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| Exempt Money Market Mutual Funds as Identified by the SVO                       |                                                                   |      |                 |                  |               |                              |                                  |                             |
| 825252 40 6                                                                     | Invesco Advisors Inc. Treasury Portfolio Institutional Class..... |      | 12/21/2017..... | .....1.190       |               | .....4,566,179               | .....0                           | .....29,514                 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |                                                                   |      |                 |                  |               | .....4,566,179               | .....0                           | .....29,514                 |
| 8899999. Total - Cash Equivalents                                               |                                                                   |      |                 |                  |               | .....4,566,179               | .....0                           | .....29,514                 |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                                                       | 1                  | 2                          | Deposits for the<br>Benefit of All Policyholders |                 | All Other Special Deposits            |                 |
|----------------------|-----------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------------|-----------------|---------------------------------------|-----------------|
|                      |                                                                       | Type of<br>Deposit | Purpose of Deposit         | 3<br>Book/Adjusting<br>Carrying Value            | 4<br>Fair Value | 5<br>Book/Adjusting<br>Carrying Value | 6<br>Fair Value |
| States, Etc.         |                                                                       |                    |                            |                                                  |                 |                                       |                 |
| 1.                   | Alabama.....                                                          | AL                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 2.                   | Alaska.....                                                           | AK                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 3.                   | Arizona.....                                                          | AZ                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 4.                   | Arkansas.....                                                         | AR                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 245,295                               | 244,574         |
| 5.                   | California.....                                                       | CA                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 125,171                               | 124,980         |
| 6.                   | Colorado.....                                                         | CO                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 7.                   | Connecticut.....                                                      | CT                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 8.                   | Delaware.....                                                         | DE                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 125,108                               | 124,375         |
| 9.                   | District of Columbia.....                                             | DC                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 10.                  | Florida.....                                                          | FL                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 236,308                               | 235,818         |
| 11.                  | Georgia.....                                                          | GA                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 150,130                               | 149,250         |
| 12.                  | Hawaii.....                                                           | HI                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 13.                  | Idaho.....                                                            | ID                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 60,052                                | 59,700          |
| 14.                  | Illinois.....                                                         | IL                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 15.                  | Indiana.....                                                          | IN                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 16.                  | Iowa.....                                                             | IA                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 17.                  | Kansas.....                                                           | KS                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 18.                  | Kentucky.....                                                         | KY                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 19.                  | Louisiana.....                                                        | LA                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 20.                  | Maine.....                                                            | ME                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 21.                  | Maryland.....                                                         | MD                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 22.                  | Massachusetts.....                                                    | MA                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 175,152                               | 174,125         |
| 23.                  | Michigan.....                                                         | MI                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 24.                  | Minnesota.....                                                        | MN                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 25.                  | Mississippi.....                                                      | MS                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 26.                  | Missouri.....                                                         | MO                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 27.                  | Montana.....                                                          | MT                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 125,143                               | 124,633         |
| 28.                  | Nebraska.....                                                         | NE                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 29.                  | Nevada.....                                                           | NV                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 312,656                               | 325,620         |
| 30.                  | New Hampshire.....                                                    | NH                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 31.                  | New Jersey.....                                                       | NJ                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 32.                  | New Mexico.....                                                       | NM                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 671,768                               | 669,442         |
| 33.                  | New York.....                                                         | NY                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 34.                  | North Carolina.....                                                   | NC                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 354,237                               | 351,197         |
| 35.                  | North Dakota.....                                                     | ND                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 36.                  | Ohio.....                                                             | OH                 | PROPERTY AND CASUALTY..... | .....5,338,797                                   | .....5,427,004  | .....0                                | .....0          |
| 37.                  | Oklahoma.....                                                         | OK                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 38.                  | Oregon.....                                                           | OR                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 429,565                               | 428,715         |
| 39.                  | Pennsylvania.....                                                     | PA                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 40.                  | Rhode Island.....                                                     | RI                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 41.                  | South Carolina.....                                                   | SC                 | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 300,085                               | 295,917         |
| 42.                  | South Dakota.....                                                     | SD                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 43.                  | Tennessee.....                                                        | TN                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 44.                  | Texas.....                                                            | TX                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 45.                  | Utah.....                                                             | UT                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 46.                  | Vermont.....                                                          | VT                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 47.                  | Virginia.....                                                         | VA                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 48.                  | Washington.....                                                       | WA                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 49.                  | West Virginia.....                                                    | WV                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 50.                  | Wisconsin.....                                                        | WI                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 51.                  | Wyoming.....                                                          | WY                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 52.                  | American Samoa.....                                                   | AS                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 53.                  | Guam.....                                                             | GU                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 54.                  | Puerto Rico.....                                                      | PR                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 55.                  | US Virgin Islands.....                                                | VI                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 56.                  | Northern Mariana Islands.....                                         | MP                 |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 57.                  | Canada.....                                                           | CAN                |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 58.                  | Aggregate Alien and Other.....                                        | OT                 | XXX                        | .....0                                           | .....0          | 500,126                               | 492,969         |
| 59.                  | Total.....                                                            | XXX                | XXX                        | .....5,338,797                                   | .....5,427,004  | 3,810,796                             | 3,801,315       |
| DETAILS OF WRITE-INS |                                                                       |                    |                            |                                                  |                 |                                       |                 |
| 5801.                | U.S. DEPT OF LABOR.....                                               | ...B...            | PROPERTY AND CASUALTY..... | .....0                                           | .....0          | 500,126                               | 492,969         |
| 5802.                | .....                                                                 |                    |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 5803.                | .....                                                                 |                    |                            | .....0                                           | .....0          | .....0                                | .....0          |
| 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          | 500,126                               | 492,969         |

2017 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

|                                                                                                  |      |                                                                                                  |      |
|--------------------------------------------------------------------------------------------------|------|--------------------------------------------------------------------------------------------------|------|
| Assets                                                                                           | 2    | Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)   | 58   |
| Cash Flow                                                                                        | 5    | Schedule P-Part 2H-Section 1-Other Liability-Occurrence                                          | 58   |
| Exhibit of Capital Gains (Losses)                                                                | 12   | Schedule P-Part 2H-Section 2-Other Liability-Claims-Made                                         | 58   |
| Exhibit of Net Investment Income                                                                 | 12   | Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)  | 59   |
| Exhibit of Nonadmitted Assets                                                                    | 13   | Schedule P-Part 2J-Auto Physical Damage                                                          | 59   |
| Exhibit of Premiums and Losses (State Page)                                                      | 19   | Schedule P-Part 2K-Fidelity, Surety                                                              | 59   |
| Five-Year Historical Data                                                                        | 17   | Schedule P-Part 2L-Other (Including Credit, Accident and Health)                                 | 59   |
| General Interrogatories                                                                          | 15   | Schedule P-Part 2M-International                                                                 | 59   |
| Jurat Page                                                                                       | 1    | Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property                                | 60   |
| Liabilities, Surplus and Other Funds                                                             | 3    | Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability                               | 60   |
| Notes To Financial Statements                                                                    | 14   | Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines                         | 60   |
| Overflow Page For Write-ins                                                                      | 100  | Schedule P-Part 2R-Section 1-Products Liability-Occurrence                                       | 61   |
| Schedule A-Part 1                                                                                | E01  | Schedule P-Part 2R-Section 2-Products Liability-Claims-Made                                      | 61   |
| Schedule A-Part 2                                                                                | E02  | Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty                                          | 61   |
| Schedule A-Part 3                                                                                | E03  | Schedule P-Part 2T-Warranty                                                                      | 61   |
| Schedule A-Verification Between Years                                                            | SI02 | Schedule P-Part 3A-Homeowners/Farmowners                                                         | 62   |
| Schedule B-Part 1                                                                                | E04  | Schedule P-Part 3B-Private Passenger Auto Liability/Medical                                      | 62   |
| Schedule B-Part 2                                                                                | E05  | Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical                                       | 62   |
| Schedule B-Part 3                                                                                | E06  | Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 62   |
| Schedule B-Verification Between Years                                                            | SI02 | Schedule P-Part 3E-Commercial Multiple Peril                                                     | 62   |
| Schedule BA-Part 1                                                                               | E07  | Schedule P-Part 3F-Section 1 -Medical Professional Liability-Occurrence                          | 63   |
| Schedule BA-Part 2                                                                               | E08  | Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made                          | 63   |
| Schedule BA-Part 3                                                                               | E09  | Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)   | 63   |
| Schedule BA-Verification Between Years                                                           | SI03 | Schedule P-Part 3H-Section 1-Other Liability-Occurrence                                          | 63   |
| Schedule D-Part 1                                                                                | E10  | Schedule P-Part 3H-Section 2-Other Liability-Claims-Made                                         | 63   |
| Schedule D-Part 1A-Section 1                                                                     | SI05 | Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)  | 64   |
| Schedule D-Part 1A-Section 2                                                                     | SI08 | Schedule P-Part 3J-Auto Physical Damage                                                          | 64   |
| Schedule D-Part 2-Section 1                                                                      | E11  | Schedule P-Part 3K-Fidelity/Surety                                                               | 64   |
| Schedule D-Part 2-Section 2                                                                      | E12  | Schedule P-Part 3L-Other (Including Credit, Accident and Health)                                 | 64   |
| Schedule D-Part 3                                                                                | E13  | Schedule P-Part 3M-International                                                                 | 64   |
| Schedule D-Part 4                                                                                | E14  | Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property                                | 65   |
| Schedule D-Part 5                                                                                | E15  | Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability                               | 65   |
| Schedule D-Part 6-Section 1                                                                      | E16  | Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines                         | 65   |
| Schedule D-Part 6-Section 2                                                                      | E16  | Schedule P-Part 3R-Section 1-Products Liability-Occurrence                                       | 66   |
| Schedule D-Summary By Country                                                                    | SI04 | Schedule P-Part 3R-Section 2-Products Liability-Claims-Made                                      | 66   |
| Schedule D-Verification Between Years                                                            | SI03 | Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty                                          | 66   |
| Schedule DA-Part 1                                                                               | E17  | Schedule P-Part 3T-Warranty                                                                      | 66   |
| Schedule DA-Verification Between Years                                                           | SI10 | Schedule P-Part 4A-Homeowners/Farmowners                                                         | 67   |
| Schedule DB-Part A-Section 1                                                                     | E18  | Schedule P-Part 4B-Private Passenger Auto Liability/Medical                                      | 67   |
| Schedule DB-Part A-Section 2                                                                     | E19  | Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical                                       | 67   |
| Schedule DB-Part A-Verification Between Years                                                    | SI11 | Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 67   |
| Schedule DB-Part B-Section 1                                                                     | E20  | Schedule P-Part 4E-Commercial Multiple Peril                                                     | 67   |
| Schedule DB-Part B-Section 2                                                                     | E21  | Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence                           | 68   |
| Schedule DB-Part B-Verification Between Years                                                    | SI11 | Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made                          | 68   |
| Schedule DB-Part C-Section 1                                                                     | SI12 | Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)   | 68   |
| Schedule DB-Part C-Section 2                                                                     | SI13 | Schedule P-Part 4H-Section 1-Other Liability-Occurrence                                          | 68   |
| Schedule DB-Part D-Section 1                                                                     | E22  | Schedule P-Part 4H-Section 2-Other Liability-Claims-Made                                         | 68   |
| Schedule DB-Part D-Section 2                                                                     | E23  | Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) | 69   |
| Schedule DB-Verification                                                                         | SI14 | Schedule P-Part 4J-Auto Physical Damage                                                          | 69   |
| Schedule DL-Part 1                                                                               | E24  | Schedule P-Part 4K-Fidelity/Surety                                                               | 69   |
| Schedule DL-Part 2                                                                               | E25  | Schedule P-Part 4L-Other (Including Credit, Accident and Health)                                 | 69   |
| Schedule E-Part 1-Cash                                                                           | E26  | Schedule P-Part 4M-International                                                                 | 69   |
| Schedule E-Part 2-Cash Equivalents                                                               | E27  | Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property                                | 70   |
| Schedule E-Part 3-Special Deposits                                                               | E28  | Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability                               | 70   |
| Schedule E-Verification Between Years                                                            | SI15 | Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines                         | 70   |
| Schedule F-Part 1                                                                                | 20   | Schedule P-Part 4R-Section 1-Products Liability-Occurrence                                       | 71   |
| Schedule F-Part 2                                                                                | 21   | Schedule P-Part 4R-Section 2-Products Liability-Claims-Made                                      | 71   |
| Schedule F-Part 3                                                                                | 22   | Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty                                          | 71   |
| Schedule F-Part 4                                                                                | 23   | Schedule P-Part 4T-Warranty                                                                      | 71   |
| Schedule F-Part 5                                                                                | 24   | Schedule P-Part 5A-Homeowners/Farmowners                                                         | 72   |
| Schedule F-Part 6-Section 1                                                                      | 25   | Schedule P-Part 5B-Private Passenger Auto Liability/Medical                                      | 73   |
| Schedule F-Part 6-Section 2                                                                      | 26   | Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical                                       | 74   |
| Schedule F-Part 7                                                                                | 27   | Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 75   |
| Schedule F-Part 8                                                                                | 28   | Schedule P-Part 5E-Commercial Multiple Peril                                                     | 76   |
| Schedule F-Part 9                                                                                | 29   | Schedule P-Part 5F-Medical Professional Liability-Claims-Made                                    | 78   |
| Schedule H-Accident and Health Exhibit-Part 1                                                    | 30   | Schedule P-Part 5F-Medical Professional Liability-Occurrence                                     | 77   |
| Schedule H-Part 2, Part 3 and Part 4                                                             | 31   | Schedule P-Part 5H-Other Liability-Claims-Made                                                   | 80   |
| Schedule H-Part 5-Health Claims                                                                  | 32   | Schedule P-Part 5H-Other Liability-Occurrence                                                    | 79   |
| Schedule P-Part 1-Summary                                                                        | 33   | Schedule P-Part 5R-Products Liability-Claims-Made                                                | 82   |
| Schedule P-Part 1A-Homeowners/Farmowners                                                         | 35   | Schedule P-Part 5R-Products Liability-Occurrence                                                 | 81   |
| Schedule P-Part 1B-Private Passenger Auto Liability/Medical                                      | 36   | Schedule P-Part 5T-Warranty                                                                      | 83   |
| Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical                                       | 37   | Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical                                       | 84   |
| Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 38   | Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 84   |
| Schedule P-Part 1E-Commercial Multiple Peril                                                     | 39   | Schedule P-Part 6E-Commercial Multiple Peril                                                     | 85   |
| Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence                           | 40   | Schedule P-Part 6H-Other Liability-Claims-Made                                                   | 86   |
| Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made                          | 41   | Schedule P-Part 6H-Other Liability-Occurrence                                                    | 85   |
| Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)  | 42   | Schedule P-Part 6M-International                                                                 | 86   |
| Schedule P-Part 1H-Section 1-Other Liability-Occurrence                                          | 43   | Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property                                | 87   |
| Schedule P-Part 1H-Section 2-Other Liability-Claims-Made                                         | 44   | Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability                               | 87   |
| Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) | 45   | Schedule P-Part 6R-Products Liability-Claims-Made                                                | 88   |
| Schedule P-Part 1J-Auto Physical Damage                                                          | 46   | Schedule P-Part 6R-Products Liability-Occurrence                                                 | 88   |
| Schedule P-Part 1K-Fidelity/Surety                                                               | 47   | Schedule P-Part 7A-Primary Loss Sensitive Contracts                                              | 89   |
| Schedule P-Part 1L-Other (Including Credit, Accident and Health)                                 | 48   | Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts                                          | 91   |
| Schedule P-Part 1M-International                                                                 | 49   | Schedule P Interrogatories                                                                       | 93   |
| Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property                                | 50   | Schedule T-Exhibit of Premiums Written                                                           | 94   |
| Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability                               | 51   | Schedule T-Part 2-Interstate Compact                                                             | 95   |
| Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines                         | 52   | Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group       | 96   |
| Schedule P-Part 1R-Section 1-Products Liability-Occurrence                                       | 53   | Schedule Y-Detail of Insurance Holding Company System                                            | 97   |
| Schedule P-Part 1R-Section 2-Products Liability-Claims-Made                                      | 54   | Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates                          | 98   |
| Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty                                          | 55   | Statement of Income                                                                              | 4    |
| Schedule P-Part 1T-Warranty                                                                      | 56   | Summary Investment Schedule                                                                      | SI01 |
| Schedule P-Part 2, Part 3 and Part 4 - Summary                                                   | 34   | Supplemental Exhibits and Schedules Interrogatories                                              | 99   |
| Schedule P-Part 2A-Homeowners/Farmowners                                                         | 57   | Underwriting and Investment Exhibit Part 1                                                       | 6    |
| Schedule P-Part 2B-Private Passenger Auto Liability/Medical                                      | 57   | Underwriting and Investment Exhibit Part 1A                                                      | 7    |
| Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical                                       | 57   | Underwriting and Investment Exhibit Part 1B                                                      | 8    |
| Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 57   | Underwriting and Investment Exhibit Part 2                                                       | 9    |
| Schedule P-Part 2E-Commercial Multiple Peril                                                     | 57   | Underwriting and Investment Exhibit Part 2A                                                      | 10   |
| Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence                           | 58   | Underwriting and Investment Exhibit Part 3                                                       | 11   |
| Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made                          | 58   |                                                                                                  |      |