



ANNUAL STATEMENT  
For the Year Ended December 31, 2018  
of the Condition and Affairs of the  
ALLIED INSURANCE COMPANY OF AMERICA

NAIC Group Code..... 0140, 0140  
(Current Period) (Prior Period)  
NAIC Company Code..... 10127  
Employer's ID Number..... 27-0114983  
Organized under the Laws of OH  
State of Domicile or Port of Entry OH  
Country of Domicile US  
Incorporated/Organized..... February 16, 2005  
Commenced Business..... January 1, 2015  
Statutory Home Office  
ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220  
(Street and Number) (City or Town, State, Country and Zip Code)  
Main Administrative Office  
ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220  
(Street and Number) (City or Town, State, Country and Zip Code)  
614-249-7111  
(Area Code) (Telephone Number)  
Mail Address  
ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)  
Primary Location of Books and Records  
ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220  
(Street and Number) (City or Town, State, Country and Zip Code)  
614-249-1545  
(Area Code) (Telephone Number)  
Internet Web Site Address  
WWW.NATIONWIDE.COM  
Statutory Statement Contact  
CHERYL M. DENNIS  
(Name)  
614-249-1545  
(Area Code) (Telephone Number)  
FINRPT@NATIONWIDE.COM  
(E-Mail Address)  
866-315-1430  
(Fax Number)

OFFICERS

| Name                      | Title           | Name                     | Title          |
|---------------------------|-----------------|--------------------------|----------------|
| 1. MARK ALLEN BERVEN      | PRESIDENT & COO | 2. DENISE LYNN SKINGLE # | VP & SECRETARY |
| 3. ROBERT ALLEN BUEHLER # | VP & TREASURER  |                          |                |

OTHER

|                     |                          |                           |                            |
|---------------------|--------------------------|---------------------------|----------------------------|
| DAVID GERARD ARANGO | SVP-P&C PERS LINES       | PAMELA ANN BIESECKER      | SVP-HEAD OF TAXATION       |
| MARTHA LOVETTE FRYE | SR REG VP-SOUTHEAST DIST | JENNIFER BOYD MACKENZIE # | SVP-ENTERPRISE BRAND MARKT |

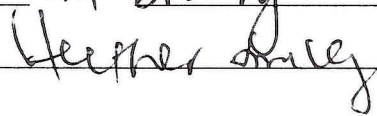
DIRECTORS OR TRUSTEES

|                     |                   |                       |                  |
|---------------------|-------------------|-----------------------|------------------|
| DAVID GERARD ARANGO | MARK ALLEN BERVEN | MICHAEL PATRICK LEACH | AMY TAYLOR SHORE |
| ERIC EUGENE SMITH   |                   |                       |                  |

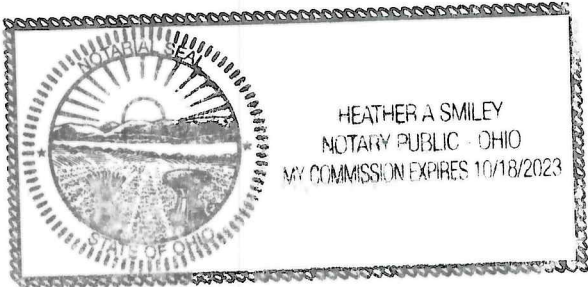
State of..... OHIO  
County of..... FRANKLIN

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

|                                                                                                    |                                                                                                    |                                                                                                      |
|----------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|
| <br>(Signature) | <br>(Signature) | <br>(Signature) |
| MARK ALLEN BERVEN                                                                                  | DENISE LYNN SKINGLE                                                                                | ROBERT ALLEN BUEHLER                                                                                 |
| 1. (Printed Name)                                                                                  | 2. (Printed Name)                                                                                  | 3. (Printed Name)                                                                                    |
| PRESIDENT & COO                                                                                    | VP & SECRETARY                                                                                     | VP & TREASURER                                                                                       |
| (Title)                                                                                            | (Title)                                                                                            | (Title)                                                                                              |

Subscribed and sworn to before me  
This 11 day of February 2019  


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



ALLIED INSURANCE COMPANY OF AMERICA  
SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |            | Admitted Assets as Reported<br>in the Annual Statement |                                                       |                                 |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|------------|--------------------------------------------------------|-------------------------------------------------------|---------------------------------|------------|
|                                                                                                                                                       | 1                            | 2          | 3                                                      | 4                                                     | 5                               | 6          |
|                                                                                                                                                       | Amount                       | Percentage | Amount                                                 | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage |
| 1. Bonds:                                                                                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.1 U.S. treasury securities.....                                                                                                                     | 10,000,490                   | 68.5       | 10,000,490                                             |                                                       | 10,000,490                      | 68.5       |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |            |                                                        |                                                       |                                 |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |            |                                                        |                                                       |                                 |            |
| 1.41 States, territories and possessions general obligations.....                                                                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.43 Revenue and assessment obligations.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.44 Industrial development and similar obligations.....                                                                                              |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.51 Pass-through securities:                                                                                                                         |                              |            |                                                        |                                                       |                                 |            |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.513 All other.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.52 CMOs and REMICs:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.523 All other.....                                                                                                                                  | 303,187                      | 2.1        | 303,187                                                |                                                       | 303,187                         | 2.1        |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                              |            |                                                        |                                                       |                                 |            |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 2,017,070                    | 13.8       | 2,017,070                                              |                                                       | 2,017,070                       | 13.8       |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3. Equity interests:                                                                                                                                  |                              |            |                                                        |                                                       |                                 |            |
| 3.1 Investments in mutual funds.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.2 Preferred stocks:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 3.21 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.22 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                              |            |                                                        |                                                       |                                 |            |
| 3.31 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.32 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.4 Other equity securities:                                                                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.41 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.42 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.51 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.52 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4. Mortgage loans:                                                                                                                                    |                              |            |                                                        |                                                       |                                 |            |
| 4.1 Construction and land development.....                                                                                                            |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.2 Agricultural.....                                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.3 Single family residential properties.....                                                                                                         |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.4 Multifamily residential properties.....                                                                                                           |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.5 Commercial loans.....                                                                                                                             |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5. Real estate investments:                                                                                                                           |                              |            |                                                        |                                                       |                                 |            |
| 5.1 Property occupied by company.....                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 6. Contract loans.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 7. Derivatives.....                                                                                                                                   |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 8. Receivables for securities.....                                                                                                                    |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                |                              | 0.0        |                                                        | XXX                                                   | XXX                             | XXX        |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 2,275,291                    | 15.6       | 2,275,291                                              |                                                       | 2,275,291                       | 15.6       |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 12. Total invested assets.....                                                                                                                        | 14,596,038                   | 100.0      | 14,596,038                                             | 0                                                     | 14,596,038                      | 100.0      |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                 |           |            |
|-----|-----------------------------------------------------------------------------------------------------------------|-----------|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                                                    |           | 19,276,724 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                                                        |           |            |
| 3.  | Accrual of discount.....                                                                                        |           | 5,677      |
| 4.  | Unrealized valuation increase (decrease):                                                                       |           |            |
| 4.1 | Part 1, Column 12.....                                                                                          |           |            |
| 4.2 | Part 2, Section 1, Column 15.....                                                                               |           |            |
| 4.3 | Part 2, Section 2, Column 13.....                                                                               |           |            |
| 4.4 | Part 4, Column 11.....                                                                                          | (183,085) | (183,085)  |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                                                          |           | 186,004    |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....                                    |           | 6,949,927  |
| 7.  | Deduct amortization of premium.....                                                                             |           | 14,645     |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                                                  |           |            |
| 8.1 | Part 1, Column 15.....                                                                                          |           |            |
| 8.2 | Part 2, Section 1, Column 19.....                                                                               |           |            |
| 8.3 | Part 2, Section 2, Column 16.....                                                                               |           |            |
| 8.4 | Part 4, Column 15.....                                                                                          |           | 0          |
| 9.  | Deduct current year's other-than-temporary impairment recognized:                                               |           |            |
| 9.1 | Part 1, Column 14.....                                                                                          |           |            |
| 9.2 | Part 2, Section 1, Column 17.....                                                                               |           |            |
| 9.3 | Part 2, Section 2, Column 14.....                                                                               |           |            |
| 9.4 | Part 4, Column 13.....                                                                                          |           | 0          |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)..... |           |            |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....                         |           | 12,320,748 |
| 12. | Deduct total nonadmitted amounts.....                                                                           |           |            |
| 13. | Statement value at end of current period (Line 11 minus Line 12).....                                           |           | 12,320,748 |

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.....           | .....10,000,490                      | .....9,842,362  | .....10,007,778  | .....10,015,000            |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | .....10,000,490                      | .....9,842,362  | .....10,007,778  | .....10,015,000            |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  |                                      |                 |                  |                            |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous,<br>SVO Identified Funds, Bank Loans<br>and Hybrid Securities (Unaffiliated)                                                                       | 8. United States.....           | .....2,320,258                       | .....2,292,901  | .....2,358,837   | .....2,300,000             |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 11. Totals.....                 | .....2,320,258                       | .....2,292,901  | .....2,358,837   | .....2,300,000             |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....12,320,748                      | .....12,135,263 | .....12,366,615  | .....12,315,000            |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....0                               | .....0          | .....0           |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 21. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....12,320,748                      | .....12,135,263 | .....12,366,615  |                            |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation                                                                  | 1<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 11.7 | 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.....                                                                   | 3,501,169              | 3,514,863                           | 2,984,458                             |                                        |                       | XXX                      | 10,000,490                 | 81.2                                 | 16,947,627                             | 87.9                              | 10,000,490                     |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.7 Totals.....                                                                   | 3,501,169              | 3,514,863                           | 2,984,458                             | 0                                      | 0                     | XXX                      | 10,000,490                 | 81.2                                 | 16,947,627                             | 87.9                              | 10,000,490                     | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |

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

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

| 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 11.7 | 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.....                                 | 55,090                 | 248,098                             | 504,751                               |                                        |                       | XXX                      | 807,939                    | 6.6                                  | 810,095                                | 4.2                               | 807,939                        |                                     |
| 6.2              | NAIC 2.....                                 |                        | 518,024                             | 994,295                               |                                        |                       | XXX                      | 1,512,319                  | 12.3                                 | 1,519,001                              | 7.9                               | 1,251,850                      | 260,469                             |
| 6.3              | NAIC 3.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.4              | NAIC 4.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.5              | NAIC 5.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.6              | NAIC 6.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.7              | Totals.....                                 | 55,090                 | 766,122                             | 1,499,046                             | 0                                      | 0                     | XXX                      | 2,320,258                  | 18.8                                 | 2,329,096                              | 12.1                              | 2,059,789                      | 260,469                             |
| 7.               | Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 7.1              | NAIC 1.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.2              | NAIC 2.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.3              | NAIC 3.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.4              | NAIC 4.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.5              | NAIC 5.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.6              | NAIC 6.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.7              | Totals.....                                 | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.               | Parent, Subsidiaries and Affiliates         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 8.1              | NAIC 1.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.2              | NAIC 2.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.3              | NAIC 3.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.4              | NAIC 4.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.5              | NAIC 5.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.6              | NAIC 6.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.7              | Totals.....                                 | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.               | SVO Identified Funds                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 9.1              | NAIC 1.....                                 | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.2              | NAIC 2.....                                 | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.3              | NAIC 3.....                                 | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.4              | NAIC 4.....                                 | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.5              | NAIC 5.....                                 | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.6              | NAIC 6.....                                 | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.7              | Totals.....                                 | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 10.              | Bank Loans                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1             | NAIC 1.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.2             | NAIC 2.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.3             | NAIC 3.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.4             | NAIC 4.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.5             | NAIC 5.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.6             | NAIC 6.....                                 |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.7             | Totals.....                                 | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |

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

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

| 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 11.7 | 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) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | (d).....3,556,259      | .....3,762,961                      | .....3,489,209                        | ......0                                | ......0               | ......0                  | .....10,808,429            | .....87.7                            | .....XXX.....                          | .....XXX.....                     | .....10,808,429                | ......0                             |
| 11.2 NAIC 2.....                                            | (d)......0             | .....518,024                        | .....994,295                          | ......0                                | ......0               | ......0                  | .....1,512,319             | .....12.3                            | .....XXX.....                          | .....XXX.....                     | .....1,251,850                 | .....260,469                        |
| 11.3 NAIC 3.....                                            | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                  | ......0                    | .....0.0                             | .....XXX.....                          | .....XXX.....                     | ......0                        | ......0                             |
| 11.4 NAIC 4.....                                            | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                  | ......0                    | .....0.0                             | .....XXX.....                          | .....XXX.....                     | ......0                        | ......0                             |
| 11.5 NAIC 5.....                                            | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                  | (c)......0                 | .....0.0                             | .....XXX.....                          | .....XXX.....                     | ......0                        | ......0                             |
| 11.6 NAIC 6.....                                            | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                  | (c)......0                 | .....0.0                             | .....XXX.....                          | .....XXX.....                     | ......0                        | ......0                             |
| 11.7 Totals.....                                            | .....3,556,259         | .....4,280,985                      | .....4,483,504                        | ......0                                | ......0               | ......0                  | (b).....12,320,748         | .....100.0                           | .....XXX.....                          | .....XXX.....                     | .....12,060,279                | .....260,469                        |
| 11.8 Line 11.7 as a % of Col. 7.....                        | .....28.9              | .....34.7                           | .....36.4                             | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....97.9                      | .....2.1                            |
| 12. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....6,947,919         | .....7,255,754                      | .....3,554,049                        |                                        |                       |                          | .....XXX.....              | .....XXX.....                        | .....17,757,722                        | .....92.1                         | .....17,757,723                | .....                               |
| 12.2 NAIC 2.....                                            |                        | .....266,240                        | .....1,252,761                        |                                        |                       |                          | .....XXX.....              | .....XXX.....                        | .....1,519,001                         | .....7.9                          | .....1,252,761                 | .....266,240                        |
| 12.3 NAIC 3.....                                            |                        |                                     |                                       |                                        |                       |                          | .....XXX.....              | .....XXX.....                        | ......0                                | .....0.0                          |                                |                                     |
| 12.4 NAIC 4.....                                            |                        |                                     |                                       |                                        |                       |                          | .....XXX.....              | .....XXX.....                        | ......0                                | .....0.0                          |                                |                                     |
| 12.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | .....XXX.....              | .....XXX.....                        | (c)......0                             | .....0.0                          |                                |                                     |
| 12.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | .....XXX.....              | .....XXX.....                        | (c)......0                             | .....0.0                          |                                |                                     |
| 12.7 Totals.....                                            | .....6,947,919         | .....7,521,994                      | .....4,806,810                        | ......0                                | ......0               | ......0                  | .....XXX.....              | .....XXX.....                        | (b).....19,276,723                     | .....100.0                        | .....19,010,484                | .....266,240                        |
| 12.8 Line 12.7 as a % of Col. 9.....                        | .....36.0              | .....39.0                           | .....24.9                             | .....0.0                               | .....0.0              | .....0.0                 | .....XXX.....              | .....XXX.....                        | .....100.0                             | .....XXX.....                     | .....98.6                      | .....1.4                            |
| 13. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            | .....3,556,259         | .....3,762,961                      | .....3,489,209                        |                                        |                       |                          | .....10,808,429            | .....87.7                            | .....17,757,723                        | .....92.1                         | .....10,808,429                | .....XXX.....                       |
| 13.2 NAIC 2.....                                            |                        | .....257,555                        | .....994,295                          |                                        |                       |                          | .....1,251,850             | .....10.2                            | .....1,252,761                         | .....6.5                          | .....1,251,850                 | .....XXX.....                       |
| 13.3 NAIC 3.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | ......0                        | .....XXX.....                       |
| 13.4 NAIC 4.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | ......0                        | .....XXX.....                       |
| 13.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | ......0                        | .....XXX.....                       |
| 13.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | ......0                        | .....XXX.....                       |
| 13.7 Totals.....                                            | .....3,556,259         | .....4,020,516                      | .....4,483,504                        | ......0                                | ......0               | ......0                  | .....12,060,279            | .....97.9                            | .....19,010,484                        | .....98.6                         | .....12,060,279                | .....XXX.....                       |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....29.5              | .....33.3                           | .....37.2                             | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....100.0                     | .....XXX.....                       |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11..... | .....28.9              | .....32.6                           | .....36.4                             | .....0.0                               | .....0.0              | .....0.0                 | .....97.9                  | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....97.9                      | .....XXX.....                       |
| 14. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 14.1 NAIC 1.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | .....XXX.....                  | ......0                             |
| 14.2 NAIC 2.....                                            |                        | .....260,469                        |                                       |                                        |                       |                          | .....260,469               | .....2.1                             | .....266,240                           | .....1.4                          | .....XXX.....                  | .....260,469                        |
| 14.3 NAIC 3.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | .....XXX.....                  | ......0                             |
| 14.4 NAIC 4.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | .....XXX.....                  | ......0                             |
| 14.5 NAIC 5.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | .....XXX.....                  | ......0                             |
| 14.6 NAIC 6.....                                            |                        |                                     |                                       |                                        |                       |                          | ......0                    | .....0.0                             | ......0                                | .....0.0                          | .....XXX.....                  | ......0                             |
| 14.7 Totals.....                                            | ......0                | .....260,469                        | ......0                               | ......0                                | ......0               | ......0                  | .....260,469               | .....2.1                             | .....266,240                           | .....1.4                          | .....XXX.....                  | .....260,469                        |
| 14.8 Line 14.7 as a % of Col. 7.....                        | .....0.0               | .....100.0                          | ......0                               | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....XXX.....                  | .....100.0                          |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11..... | .....0.0               | .....2.1                            | ......0                               | .....0.0                               | .....0.0              | .....0.0                 | .....2.1                   | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....XXX.....                  | .....2.1                            |

(a) Includes \$......260,469 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$......0 current year of bonds with Z designations, \$......0 prior year of bonds with Z designations and \$......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 of bonds with 5GI designations, \$......0 prior year of bonds with 5\* or 5GI designations and \$......0 current year, \$......0 prior year of bonds with 6\* designations. "5GI" 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

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| 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 11.7 | 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 |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1.1                  | Issuer Obligations.....                                                                | 3,501,169              | 3,514,863                           | 2,984,458                             |                                        |                       | XXX                      | 10,000,490                 | 81.2                                 | 16,947,627                             | 87.9                              | 10,000,490                     |                                 |
| 1.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 1.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 1.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 1.5                  | Totals.....                                                                            | 3,501,169              | 3,514,863                           | 2,984,458                             | 0                                      | 0                     | XXX                      | 10,000,490                 | 81.2                                 | 16,947,627                             | 87.9                              | 10,000,490                     | 0                               |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 2.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 2.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 2.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 2.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 2.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 3.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 3.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 3.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 3.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 3.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 4.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 4.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 4.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 4.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 4.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 5.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 5.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 5.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 5.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 5.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 6.1                  | Issuer Obligations.....                                                                |                        | 518,024                             | 1,499,046                             |                                        |                       | XXX                      | 2,017,070                  | 16.4                                 | 2,024,578                              | 10.5                              | 1,756,601                      | 260,469                         |
| 6.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 6.3                  | Commercial Mortgage-Backed Securities.....                                             | 55,090                 | 248,098                             |                                       |                                        |                       | XXX                      | 303,188                    | 2.5                                  | 304,518                                | 1.6                               | 303,188                        |                                 |
| 6.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 6.5                  | Totals.....                                                                            | 55,090                 | 766,122                             | 1,499,046                             | 0                                      | 0                     | XXX                      | 2,320,258                  | 18.8                                 | 2,329,096                              | 12.1                              | 2,059,789                      | 260,469                         |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 7.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 7.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 7.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 7.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 7.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 8.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 8.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 8.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 8.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 8.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |

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

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

| Distribution by Type                                        | 1<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 11.7 | 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 |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. <b>SVO Identified Funds</b>                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .....                    | .....0                     | .....0.0                             | .....                                  | .....0.0                          | .....                          | .....                           |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .....                    | .....0                     | .....0.0                             | .....                                  | .....0.0                          | .....                          | .....                           |
| 9.3 Totals.....                                             | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 10. <b>Bank Loans</b>                                       |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Bank Loans - Issued.....                               | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....                          | .....                           |
| 10.2 Bank Loans - Acquired.....                             | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....                          | .....                           |
| 10.3 Totals.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....0                         | .....0                          |
| 11. <b>Total Bonds Current Year</b>                         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | .....3,501,169         | .....4,032,887                      | .....4,483,504                        | .....0                                 | .....0                | .XXX.....                | .....12,017,560            | .....97.5                            | .XXX.....                              | .XXX.....                         | .....11,757,091                | .....260,469                    |
| 11.2 Residential Mortgage-Backed Securities.....            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....0                         | .....0                          |
| 11.3 Commercial Mortgage-Backed Securities.....             | .....55,090            | .....248,098                        | .....0                                | .....0                                 | .....0                | .XXX.....                | .....303,188               | .....2.5                             | .XXX.....                              | .XXX.....                         | .....303,188                   | .....0                          |
| 11.4 Other Loan-Backed and Structured Securities.....       | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....0                         | .....0                          |
| 11.5 SVO Identified Funds.....                              | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .....0                   | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....0                         | .....0                          |
| 11.6 Bank Loans.....                                        | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....0                         | .....0                          |
| 11.7 Totals.....                                            | .....3,556,259         | .....4,280,985                      | .....4,483,504                        | .....0                                 | .....0                | .....0                   | .....12,320,748            | .....100.0                           | .XXX.....                              | .XXX.....                         | .....12,060,279                | .....260,469                    |
| 11.8 Line 11.7 as a % of Col. 7.....                        | .....28.9              | .....34.7                           | .....36.4                             | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....97.9                      | .....2.1                        |
| 12. <b>Total Bonds Prior Year</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | .....6,947,919         | .....7,284,219                      | .....4,740,067                        | .....                                  | .....                 | .XXX.....                | .XXX.....                  | .XXX.....                            | .....18,972,205                        | .....98.4                         | .....18,705,965                | .....266,240                    |
| 12.2 Residential Mortgage-Backed Securities.....            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .XXX.....                  | .XXX.....                            | .....0                                 | .....0.0                          | .....                          | .....                           |
| 12.3 Commercial Mortgage-Backed Securities.....             | .....                  | .....237,775                        | .....66,743                           | .....                                  | .....                 | .XXX.....                | .XXX.....                  | .XXX.....                            | .....304,518                           | .....1.6                          | .....304,519                   | .....                           |
| 12.4 Other Loan-Backed and Structured Securities.....       | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .XXX.....                  | .XXX.....                            | .....0                                 | .....0.0                          | .....                          | .....                           |
| 12.5 SVO Identified Funds.....                              | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .XXX.....                | .XXX.....                  | .XXX.....                            | .....0                                 | .....0.0                          | .....                          | .....                           |
| 12.6 Bank Loans.....                                        | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .XXX.....                | .XXX.....                  | .XXX.....                            | .XXX.....                              | .XXX.....                         | .XXX.....                      | .XXX.....                       |
| 12.7 Totals.....                                            | .....6,947,919         | .....7,521,994                      | .....4,806,810                        | .....0                                 | .....0                | .....0                   | .XXX.....                  | .XXX.....                            | .....19,276,723                        | .....100.0                        | .....19,010,484                | .....266,240                    |
| 12.8 Line 12.7 as a % of Col. 9.....                        | .....36.0              | .....39.0                           | .....24.9                             | .....0.0                               | .....0.0              | .....0.0                 | .XXX.....                  | .XXX.....                            | .....100.0                             | .XXX.....                         | .....98.6                      | .....1.4                        |
| 13. <b>Total Publicly Traded Bonds</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                | .....3,501,169         | .....3,772,418                      | .....4,483,504                        | .....                                  | .....                 | .XXX.....                | .....11,757,091            | .....95.4                            | .....18,705,965                        | .....97.0                         | .....11,757,091                | .XXX.....                       |
| 13.2 Residential Mortgage-Backed Securities.....            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .XXX.....                       |
| 13.3 Commercial Mortgage-Backed Securities.....             | .....55,090            | .....248,098                        | .....                                 | .....                                  | .....                 | .XXX.....                | .....303,188               | .....2.5                             | .....304,519                           | .....1.6                          | .....303,188                   | .XXX.....                       |
| 13.4 Other Loan-Backed and Structured Securities.....       | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .XXX.....                       |
| 13.5 SVO Identified Funds.....                              | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .XXX.....                | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .XXX.....                       |
| 13.6 Bank Loans.....                                        | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .....0                         | .XXX.....                       |
| 13.7 Totals.....                                            | .....3,556,259         | .....4,020,516                      | .....4,483,504                        | .....0                                 | .....0                | .....0                   | .....12,060,279            | .....97.9                            | .....19,010,484                        | .....98.6                         | .....12,060,279                | .XXX.....                       |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....29.5              | .....33.3                           | .....37.2                             | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....100.0                     | .XXX.....                       |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11..... | .....28.9              | .....32.6                           | .....36.4                             | .....0.0                               | .....0.0              | .....0.0                 | .....97.9                  | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....97.9                      | .XXX.....                       |
| 14. <b>Total Privately Placed Bonds</b>                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 14.1 Issuer Obligations.....                                | .....                  | .....260,469                        | .....                                 | .....                                  | .....                 | .XXX.....                | .....260,469               | .....2.1                             | .....266,240                           | .....1.4                          | .XXX.....                      | .....260,469                    |
| 14.2 Residential Mortgage-Backed Securities.....            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 14.3 Commercial Mortgage-Backed Securities.....             | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .XXX.....                      | .....0                          |
| 14.4 Other Loan-Backed and Structured Securities.....       | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .XXX.....                      | .....0                          |
| 14.5 SVO Identified Funds.....                              | .XXX.....              | .XXX.....                           | .XXX.....                             | .XXX.....                              | .XXX.....             | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .XXX.....                      | .....0                          |
| 14.6 Bank Loans.....                                        | .....                  | .....                               | .....                                 | .....                                  | .....                 | .XXX.....                | .....0                     | .....0.0                             | .XXX.....                              | .XXX.....                         | .XXX.....                      | .....0                          |
| 14.7 Totals.....                                            | .....0                 | .....260,469                        | .....0                                | .....0                                 | .....0                | .....0                   | .....260,469               | .....2.1                             | .....266,240                           | .....1.4                          | .XXX.....                      | .....260,469                    |
| 14.8 Line 14.7 as a % of Col. 7.....                        | .....0.0               | .....100.0                          | .....0.0                              | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .XXX.....                      | .....100.0                      |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11..... | .....0.0               | .....2.1                            | .....0.0                              | .....0.0                               | .....0.0              | .....0.0                 | .....2.1                   | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .XXX.....                      | .....2.1                        |

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.....                          | 156,638     |       |                   | 156,638                                      |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 123,799,805 |       |                   | 123,799,805                                  |                                                          |
| 3. Accrual of discount.....                                                              | 0           |       |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0           |       |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 0           |       |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 121,682,158 |       |                   | 121,682,158                                  |                                                          |
| 7. Deduct amortization of premium.....                                                   | 0           |       |                   |                                              |                                                          |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0           |       |                   |                                              |                                                          |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0           |       |                   |                                              |                                                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 2,274,285   | 0     | 0                 | 2,274,285                                    | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0           |       |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 2,274,285   | 0     | 0                 | 2,274,285                                    | 0                                                        |

\$10

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

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

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

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

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

**Sch. DB - Verification**  
**NONE**

**Sch. E - Pt. 2 Verification**  
**NONE**

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

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

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

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

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

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

**Sch. BA - Pt. 1**  
**NONE**

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

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

SCHEDULE D - PART 1

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

| 1                                                                                 | 2                                                                       | Codes |                                              |       | 6                                          | 7               | Fair Value                     |                 | 10              | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest   |                   |            |                               |                         | Dates       |                                  |             |  |  |
|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------|-------|----------------------------------------------|-------|--------------------------------------------|-----------------|--------------------------------|-----------------|-----------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|------------|-------------------|------------|-------------------------------|-------------------------|-------------|----------------------------------|-------------|--|--|
|                                                                                   |                                                                         |       |                                              |       |                                            |                 | 8                              | 9               |                 |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16         | 17                | 18         | 19                            | 20                      | 21          | 22                               |             |  |  |
| CUSIP Identification                                                              | Description                                                             |       |                                              |       | NAIC Designation and Administrative Symbol | Actual Cost     | Rate Used to Obtain Fair Value | Fair Value      | Par Value       | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of    | Effective Rate of | When Paid  | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |             |  |  |
| U.S. Government - Issuer Obligations                                              |                                                                         |       |                                              |       |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |            |                               |                         |             |                                  |             |  |  |
| 912828                                                                            | SX                                                                      | 9     | U S Treasury Nt.....                         | SD..  | ..                                         | .....1          | .....1,514,420                 | ...99.438       | .....1,500,000  | .....1,500,878               | .....                                    | .....(2,117)                              | .....                                                     | .....                                      | .....1.125 | .....0.982        | MN.....    | .....1,484                    | .....16,875             | 06/04/2012. | 05/31/2019.                      |             |  |  |
| 912828                                                                            | TN                                                                      | 0     | U S Treasury Nt.....                         | SD..  | ..                                         | .....1          | .....498,850                   | ...98.938       | .....500,000    | .....499,887                 | .....                                    | .....170                                  | .....                                                     | .....                                      | .....1.000 | .....1.034        | FA.....    | .....1,699                    | .....5,000              | 09/27/2012. | 08/31/2019.                      |             |  |  |
| 912828                                                                            | TR                                                                      | 1     | U S Treasury Nt.....                         | SD..  | ..                                         | .....1          | .....997,113                   | ...98.816       | .....1,000,000  | .....999,682                 | .....                                    | .....423                                  | .....                                                     | .....                                      | .....1.000 | .....1.043        | MS.....    | .....2,555                    | .....10,000             | 10/04/2012. | 09/30/2019.                      |             |  |  |
| 912828                                                                            | TV                                                                      | 2     | U S Treasury Nt.....                         | SD..  | ..                                         | .....1          | .....505,881                   | ...98.871       | .....500,000    | .....500,722                 | .....                                    | .....(865)                                | .....                                                     | .....                                      | .....1.250 | .....1.074        | AO.....    | .....1,082                    | .....6,250              | 11/08/2012. | 10/31/2019.                      |             |  |  |
| 912828                                                                            | UL                                                                      | 2     | U S Treasury Nt.....                         | SD..  | ..                                         | .....1          | .....200,040                   | ...98.691       | .....200,000    | .....200,007                 | .....                                    | .....(6)                                  | .....                                                     | .....                                      | .....1.375 | .....1.372        | JJ.....    | .....1,151                    | .....2,981              | 02/19/2013. | 01/31/2020.                      |             |  |  |
| 912828                                                                            | VF                                                                      | 4     | U S Treasury Nt.....                         | SD..  | ..                                         | .....1          | .....310,202                   | ...98.387       | .....315,000    | .....313,984                 | .....                                    | .....706                                  | .....                                                     | .....                                      | .....1.375 | .....1.607        | MN.....    | .....381                      | .....4,331              | 06/11/2013. | 05/31/2020.                      |             |  |  |
| 912828                                                                            | W5                                                                      | 5     | U S Treasury Nt.....                         | ..... | .....                                      | .....1          | .....3,001,182                 | ...98.184       | .....3,000,000  | .....3,000,873               | .....                                    | .....(258)                                | .....                                                     | .....                                      | .....1.875 | .....1.865        | FA.....    | .....19,113                   | .....56,250             | 10/04/2017. | 02/28/2022.                      |             |  |  |
| 912828                                                                            | X7                                                                      | 0     | U S Treasury Nt.....                         | SD..  | ..                                         | .....1          | .....2,980,090                 | ...97.359       | .....3,000,000  | .....2,984,458               | .....                                    | .....2,729                                | .....                                                     | .....                                      | .....2.000 | .....2.103        | AO.....    | .....10,276                   | .....60,000             | 05/24/2017. | 04/30/2024.                      |             |  |  |
| 0199999.                                                                          | U.S. Government - Issuer Obligations.....                               |       |                                              |       |                                            | .....10,007,778 | XXX                            | .....9,842,362  | .....10,015,000 | .....10,000,491              | .....0                                   | .....782                                  | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....37,741                   | .....161,687            | XXX         | XXX                              |             |  |  |
| 0599999.                                                                          | Total - U.S. Government.....                                            |       |                                              |       |                                            | .....10,007,778 | XXX                            | .....9,842,362  | .....10,015,000 | .....10,000,491              | .....0                                   | .....782                                  | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....37,741                   | .....161,687            | XXX         | XXX                              |             |  |  |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                    |                                                                         |       |                                              |       |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |            |                               |                         |             |                                  |             |  |  |
| 092113                                                                            | AH                                                                      | 2     | Black Hills Corp Sr Nt.....                  | ..... | .....                                      | .....1          | .....2FE                       | .....263,460    | ...100.882      | .....252,204                 | .....250,000                             | .....257,555                              | .....                                                     | .....(1,384)                               | .....      | .....4.250        | .....3.574 | MN.....                       | .....915                | .....10,625 | 06/12/2014.                      | 11/30/2023. |  |  |
| 12189L                                                                            | AR                                                                      | 2     | Burlington Northern Santa Fe Nt.....         | ..... | .....                                      | .....1          | .....1FE                       | .....258,593    | ...102.216      | .....255,539                 | .....250,000                             | .....254,925                              | .....                                                     | .....(846)                                 | .....      | .....3.750        | .....3.338 | AO.....                       | .....2,344              | .....9,375  | 05/14/2014.                      | 04/01/2024. |  |  |
| 233331                                                                            | AS                                                                      | 6     | DTE Energy Co Sr Nt.....                     | ..... | .....                                      | .....1          | .....2FE                       | .....249,785    | ...99.056       | .....247,641                 | .....250,000                             | .....249,877                              | .....                                                     | .....20                                    | .....      | .....3.500        | .....3.510 | JD.....                       | .....729                | .....8,750  | 05/06/2014.                      | 06/01/2024. |  |  |
| 26884T                                                                            | AA                                                                      | 0     | ERAC USA Finance Company Sr Nt.....          | ..... | .....                                      | .....           | .....2FE                       | .....285,210    | ...103.193      | .....257,982                 | .....250,000                             | .....260,469                              | .....                                                     | .....(5,771)                               | .....      | .....5.250        | .....2.777 | AO.....                       | .....3,281              | .....13,125 | 06/30/2014.                      | 10/01/2020. |  |  |
| 581557                                                                            | BE                                                                      | 4     | McKesson Corp Sr Nt.....                     | ..... | .....                                      | .....1          | .....2FE                       | .....253,495    | ...98.939       | .....247,347                 | .....250,000                             | .....252,006                              | .....                                                     | .....(345)                                 | .....      | .....3.796        | .....3.625 | MS.....                       | .....2,794              | .....9,490  | 05/07/2014.                      | 03/15/2024. |  |  |
| 61761J                                                                            | ZN                                                                      | 2     | Morgan Stanley Sub Nt.....                   | ..... | .....                                      | .....           | .....2FE                       | .....241,030    | ...94.279       | .....235,699                 | .....250,000                             | .....243,295                              | .....                                                     | .....658                                   | .....      | .....3.950        | .....4.338 | AO.....                       | .....1,865              | .....9,875  | 05/12/2015.                      | 04/23/2027. |  |  |
| 71270Q                                                                            | EB                                                                      | 8     | Peoples United Bank Sr Nt.....               | ..... | .....                                      | .....           | .....2FE                       | .....248,523    | ...100.267      | .....250,666                 | .....250,000                             | .....249,116                              | .....                                                     | .....140                                   | .....      | .....4.000        | .....4.072 | JJ.....                       | .....4,611              | .....10,000 | 06/23/2014.                      | 07/15/2024. |  |  |
| 94974B                                                                            | FY                                                                      | 1     | Wells Fargo & Co Sr Nt.....                  | ..... | .....                                      | .....           | .....1FE                       | .....249,743    | ...97.653       | .....244,133                 | .....250,000                             | .....249,826                              | .....                                                     | .....20                                    | .....      | .....4.100        | .....4.111 | JD.....                       | .....797                | .....10,250 | 05/27/2014.                      | 06/03/2026. |  |  |
| 3299999.                                                                          | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....     |       |                                              |       |                                            | .....2,049,839  | XXX                            | .....1,991,211  | .....2,000,000  | .....2,017,069               | .....0                                   | .....(7,508)                              | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....17,336                   | .....81,490             | XXX         | XXX                              |             |  |  |
| Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities |                                                                         |       |                                              |       |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |            |                               |                         |             |                                  |             |  |  |
| 46641W                                                                            | AW                                                                      | 7     | JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19..... | ..... | .....                                      | .....4          | .....1FM                       | .....308,998    | ...100.563      | .....301,690                 | .....300,000                             | .....303,187                              | .....                                                     | .....(1,331)                               | .....      | .....3.584        | .....3.116 | MON...                        | .....896                | .....10,752 | 04/29/2014.                      | 04/15/2047. |  |  |
| 3499999.                                                                          | Industrial & Miscellaneous - Commercial Mortgage-Backed Securities..... |       |                                              |       |                                            | .....308,998    | XXX                            | .....301,690    | .....300,000    | .....303,187                 | .....0                                   | .....(1,331)                              | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....896                      | .....10,752             | XXX         | XXX                              |             |  |  |
| 3899999.                                                                          | Total - Industrial & Miscellaneous (Unaffiliated).....                  |       |                                              |       |                                            | .....2,358,837  | XXX                            | .....2,292,901  | .....2,300,000  | .....2,320,256               | .....0                                   | .....(8,839)                              | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....18,232                   | .....92,242             | XXX         | XXX                              |             |  |  |
| Totals                                                                            |                                                                         |       |                                              |       |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |            |                               |                         |             |                                  |             |  |  |
| 7799999.                                                                          | Total - Issuer Obligations.....                                         |       |                                              |       |                                            | .....12,057,617 | XXX                            | .....11,833,573 | .....12,015,000 | .....12,017,560              | .....0                                   | .....(6,726)                              | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....55,077                   | .....243,177            | XXX         | XXX                              |             |  |  |
| 7999999.                                                                          | Total - Commercial Mortgage-Backed Securities.....                      |       |                                              |       |                                            | .....308,998    | XXX                            | .....301,690    | .....300,000    | .....303,187                 | .....0                                   | .....(1,331)                              | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....896                      | .....10,752             | XXX         | XXX                              |             |  |  |
| 8399999.                                                                          | Grand Total - Bonds.....                                                |       |                                              |       |                                            | .....12,366,615 | XXX                            | .....12,135,263 | .....12,315,000 | .....12,320,747              | .....0                                   | .....(8,057)                              | .....0                                                    | .....0                                     | XXX        | XXX               | XXX        | .....55,973                   | .....253,929            | 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 | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | 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. Government |                                                 |   |                                      |                                 |                  |                                 |                              |                |                |                |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |             |
| 912828                  | RT                                              | 9 | U S Treasury Nt 1.375% 11/30/18..... | ..                              | 11/30/2018.      | Maturity.....                   |                              | .....250,000   | .....250,000   | .....248,223   | .....249,757                                  |                                                   |                                                    |                                                                           |                                            | .....243                                            |                                                     | .....250,000                                      |                                        |                                     | .....0                                                              | .....3,438                                | 11/30/2018. |
| 912828                  | UX                                              | 6 | U S Treasury 04/15/2018 TIPS.....    | ..                              | 01/26/2018.      | Wells Fargo Securities LLC..... |                              | .....1,774,547 | .....1,660,000 | .....1,697,135 | .....1,773,032                                | .....(101,307)                                    | .....(431)                                         |                                                                           |                                            | .....(101,738)                                      |                                                     | .....1,671,295                                    |                                        | .....103,252                        | .....103,252                                                        | .....1,041                                | 04/15/2018. |
| 912828                  | UX                                              | 6 | U S Treasury 04/15/2018 TIPS.....    | ..                              | 04/15/2018.      | Maturity.....                   |                              | .....1,439,884 | .....1,340,000 | .....1,369,977 | .....1,431,243                                | .....(81,778)                                     | .....(1,291)                                       |                                                                           |                                            | .....(83,069)                                       |                                                     | .....1,348,174                                    |                                        | .....91,710                         | .....91,710                                                         | .....900                                  | 04/15/2018. |
| 912828                  | WD                                              | 8 | U S Treasury Nt 1.250% 10/31/18..... | ..                              | 01/26/2018.      | Citigroup.....                  |                              | .....3,485,496 | .....3,500,000 | .....3,469,797 | .....3,493,886                                |                                                   | .....568                                           |                                                                           |                                            | .....568                                            |                                                     | .....3,494,454                                    |                                        | .....(8,958)                        | .....(8,958)                                                        | .....10,877                               | 10/31/2018. |
| 0599999.                | Total - Bonds - U.S. Government.....            |   |                                      |                                 |                  |                                 |                              | .....6,949,927 | .....6,750,000 | .....6,785,132 | .....6,947,918                                | .....(183,085)                                    | .....(911)                                         | .....0                                                                    |                                            | .....(183,996)                                      | .....0                                              | .....6,763,923                                    | .....0                                 | .....186,004                        | .....186,004                                                        | .....16,256                               | XXX         |
| 8399997.                | Total - Bonds - Part 4.....                     |   |                                      |                                 |                  |                                 |                              | .....6,949,927 | .....6,750,000 | .....6,785,132 | .....6,947,918                                | .....(183,085)                                    | .....(911)                                         | .....0                                                                    |                                            | .....(183,996)                                      | .....0                                              | .....6,763,923                                    | .....0                                 | .....186,004                        | .....186,004                                                        | .....16,256                               | XXX         |
| 8399999.                | Total - Bonds.....                              |   |                                      |                                 |                  |                                 |                              | .....6,949,927 | .....6,750,000 | .....6,785,132 | .....6,947,918                                | .....(183,085)                                    | .....(911)                                         | .....0                                                                    |                                            | .....(183,996)                                      | .....0                                              | .....6,763,923                                    | .....0                                 | .....186,004                        | .....186,004                                                        | .....16,256                               | XXX         |
| 9999999.                | Total - Bonds, Preferred and Common Stocks..... |   |                                      |                                 |                  |                                 |                              | .....6,949,927 | XXX            | .....6,785,132 | .....6,947,918                                | .....(183,085)                                    | .....(911)                                         | .....0                                                                    |                                            | .....(183,996)                                      | .....0                                              | .....6,763,923                                    | .....0                                 | .....186,004                        | .....186,004                                                        | .....16,256                               | XXX         |

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

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

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



SCHEDULE DA - PART 1

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

| 1                                                      |  | Codes |                                 | 4                | 5              | 6                | 7                               | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | 12             | 13             | Interest                                                                                 |                                   |           |                      |              |                                   | 20                              |
|--------------------------------------------------------|--|-------|---------------------------------|------------------|----------------|------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------------|----------------|------------------------------------------------------------------------------------------|-----------------------------------|-----------|----------------------|--------------|-----------------------------------|---------------------------------|
|                                                        |  | 2     | 3                               |                  |                |                  |                                 | 8                                                 | 9                                               | 10                                                                     | 11                                                  |                |                | 14                                                                                       | 15                                | 16        | 17                   | 18           | 19                                |                                 |
| Description                                            |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value      | Actual Cost    | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of   | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| Other Short-Term Invested Assets                       |  |       |                                 |                  |                |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |           |                      |              |                                   |                                 |
| Nationwide Cash Mgmt Partn.....                        |  | ..... | ..                              | 12/31/2018.      | Various.....   | 12/31/2019.      | .....2,274,285                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....2,274,285 | .....2,274,285 | .....                                                                                    | .....                             | .....2.37 | .....1.19            | MON..        | .....647                          | .....                           |
| 9099999. Total - Other Short-Term Invested Assets..... |  |       |                                 |                  |                |                  | .....2,274,285                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....XXX.....  | .....2,274,285 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....647                          | .....0                          |
| 9199999. Total - Short-Term Investments.....           |  |       |                                 |                  |                |                  | .....2,274,285                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....XXX.....  | .....2,274,285 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....647                          | .....0                          |

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

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

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

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

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

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

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

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

ALLIED INSURANCE COMPANY OF AMERICA  
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                              |      |                  |                                         |                                                        |         |     |
| Bank of New York Mellon..... New York, NY..... |      |                  |                                         |                                                        | 1,006   | XXX |
| 0199999. Total - Open Depositories.....        | XXX  | XXX              | 0                                       | 0                                                      | 1,006   | XXX |
| 0399999. Total Cash on Deposit.....            | XXX  | XXX              | 0                                       | 0                                                      | 1,006   | XXX |
| 0599999. Total Cash.....                       | XXX  | XXX              | 0                                       | 0                                                      | 1,006   | XXX |

|                                                                                     |       |               |        |                   |       |                   |       |
|-------------------------------------------------------------------------------------|-------|---------------|--------|-------------------|-------|-------------------|-------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |       |               |        |                   |       |                   |       |
| 1. January.....                                                                     | 1,467 | 4. April..... | 3,285  | 7. July.....      | 1,642 | 10. October.....  | 5,542 |
| 2. February.....                                                                    | 4,005 | 5. May.....   | 11,765 | 8. August.....    | 4,233 | 11. November..... | 3,533 |
| 3. March.....                                                                       | 1,891 | 6. June.....  | 1,371  | 9. September..... | 1,083 | 12. December..... | 1,006 |

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

| 1     | 2           | 3    | 4             | 5                | 6             | 7                            | 8                                | 9                           |
|-------|-------------|------|---------------|------------------|---------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc.                         | 1                  | 2                                   | Deposits for the<br>Benefit of All Policyholders |            | All Other Special Deposits       |            |
|--------------------------------------|--------------------|-------------------------------------|--------------------------------------------------|------------|----------------------------------|------------|
|                                      | Type of<br>Deposit | Purpose of Deposit                  | 3                                                | 4          | 5                                | 6          |
|                                      |                    |                                     | Book/Adjusting<br>Carrying Value                 | Fair Value | Book/Adjusting<br>Carrying Value | Fair Value |
| 1. Alabama.....AL                    |                    |                                     |                                                  |            |                                  |            |
| 2. Alaska.....AK                     |                    |                                     |                                                  |            |                                  |            |
| 3. Arizona.....AZ                    |                    |                                     |                                                  |            |                                  |            |
| 4. Arkansas.....AR                   | B...               | Multiple.....                       |                                                  |            | 175,006                          | 172,710    |
| 5. California.....CA                 |                    |                                     |                                                  |            |                                  |            |
| 6. Colorado.....CO                   |                    |                                     |                                                  |            |                                  |            |
| 7. Connecticut.....CT                |                    |                                     |                                                  |            |                                  |            |
| 8. Delaware.....DE                   | B...               | Multiple.....                       |                                                  |            | 120,070                          | 119,325    |
| 9. District of Columbia.....DC       |                    |                                     |                                                  |            |                                  |            |
| 10. Florida.....FL                   |                    |                                     |                                                  |            |                                  |            |
| 11. Georgia.....GA                   | B...               | Multiple.....                       |                                                  |            | 94,508                           | 92,491     |
| 12. Hawaii.....HI                    |                    |                                     |                                                  |            |                                  |            |
| 13. Idaho.....ID                     | B...               | Workers compensation.....           |                                                  |            | 249,921                          | 247,041    |
| 14. Illinois.....IL                  |                    |                                     |                                                  |            |                                  |            |
| 15. Indiana.....IN                   |                    |                                     |                                                  |            |                                  |            |
| 16. Iowa.....IA                      |                    |                                     |                                                  |            |                                  |            |
| 17. Kansas.....KS                    |                    |                                     |                                                  |            |                                  |            |
| 18. Kentucky.....KY                  |                    |                                     |                                                  |            |                                  |            |
| 19. Louisiana.....LA                 |                    |                                     |                                                  |            |                                  |            |
| 20. Maine.....ME                     |                    |                                     |                                                  |            |                                  |            |
| 21. Maryland.....MD                  |                    |                                     |                                                  |            |                                  |            |
| 22. Massachusetts.....MA             |                    |                                     |                                                  |            |                                  |            |
| 23. Michigan.....MI                  |                    |                                     |                                                  |            |                                  |            |
| 24. Minnesota.....MN                 |                    |                                     |                                                  |            |                                  |            |
| 25. Mississippi.....MS               |                    |                                     |                                                  |            |                                  |            |
| 26. Missouri.....MO                  |                    |                                     |                                                  |            |                                  |            |
| 27. Montana.....MT                   | B...               | Workers compensation.....           |                                                  |            | 29,845                           | 29,208     |
| 28. Nebraska.....NE                  |                    |                                     |                                                  |            |                                  |            |
| 29. Nevada.....NV                    | B...               | Multiple.....                       |                                                  |            | 340,226                          | 335,557    |
| 30. New Hampshire.....NH             | B...               | For protection of state's ph's..... |                                                  |            | 507,358                          | 496,533    |
| 31. New Jersey.....NJ                |                    |                                     |                                                  |            |                                  |            |
| 32. New Mexico.....NM                | B...               | For protection of state's ph's..... |                                                  |            | 328,290                          | 321,286    |
| 33. New York.....NY                  |                    |                                     |                                                  |            |                                  |            |
| 34. North Carolina.....NC            | B...               | For protection of state's ph's..... |                                                  |            | 309,000                          | 304,999    |
| 35. North Dakota.....ND              |                    |                                     |                                                  |            |                                  |            |
| 36. Ohio.....OH                      | B...               | For protection of all ph's.....     | 2,499,518                                        | 2,476,576  |                                  |            |
| 37. Oklahoma.....OK                  |                    |                                     |                                                  |            |                                  |            |
| 38. Oregon.....OR                    | B...               | Multiple.....                       |                                                  |            | 407,876                          | 399,174    |
| 39. Pennsylvania.....PA              |                    |                                     |                                                  |            |                                  |            |
| 40. Rhode Island.....RI              |                    |                                     |                                                  |            |                                  |            |
| 41. South Carolina.....SC            | B...               | For protection of state's ph's..... |                                                  |            | 125,180                          | 123,589    |
| 42. South Dakota.....SD              |                    |                                     |                                                  |            |                                  |            |
| 43. Tennessee.....TN                 |                    |                                     |                                                  |            |                                  |            |
| 44. Texas.....TX                     |                    |                                     |                                                  |            |                                  |            |
| 45. Utah.....UT                      |                    |                                     |                                                  |            |                                  |            |
| 46. Vermont.....VT                   |                    |                                     |                                                  |            |                                  |            |
| 47. Virginia.....VA                  | B...               | For protection of state's ph's..... |                                                  |            | 224,929                          | 222,337    |
| 48. Washington.....WA                |                    |                                     |                                                  |            |                                  |            |
| 49. West Virginia.....WV             |                    |                                     |                                                  |            |                                  |            |
| 50. Wisconsin.....WI                 |                    |                                     |                                                  |            |                                  |            |
| 51. Wyoming.....WY                   |                    |                                     |                                                  |            |                                  |            |
| 52. American Samoa.....AS            |                    |                                     |                                                  |            |                                  |            |
| 53. Guam.....GU                      |                    |                                     |                                                  |            |                                  |            |
| 54. Puerto Rico.....PR               |                    |                                     |                                                  |            |                                  |            |
| 55. US Virgin Islands.....VI         |                    |                                     |                                                  |            |                                  |            |
| 56. Northern Mariana Islands.....MP  |                    |                                     |                                                  |            |                                  |            |
| 57. Canada.....CAN                   |                    |                                     |                                                  |            |                                  |            |
| 58. Aggregate Alien and Other.....OT | XXX                | XXX                                 | 0                                                | 0          | 0                                | 0          |
| 59. Total.....                       | XXX                | XXX                                 | 2,499,518                                        | 2,476,576  | 2,912,209                        | 2,864,250  |

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

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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