



# ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

## GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

|                                            |                                                                                                                                        |                                                            |       |                           |            |
|--------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------|-------|---------------------------|------------|
| NAIC Group Code.....                       | 0084, 0084<br>(Current Period) (Prior Period)                                                                                          | NAIC Company Code.....                                     | 10646 | Employer's ID Number..... | 36-4079497 |
| Organized under the Laws of OH             |                                                                                                                                        | State of Domicile or Port of Entry OH                      |       | Country of Domicile US    |            |
| Incorporated/Organized..... April 16, 1996 |                                                                                                                                        | Commenced Business..... May 2, 1996                        |       |                           |            |
| Statutory Home Office                      | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>(Street and Number) (City or Town, State, Country and Zip Code)              | 513-369-5000<br>(Area Code) (Telephone Number)             |       |                           |            |
| Main Administrative Office                 | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>(Street and Number) (City or Town, State, Country and Zip Code)              |                                                            |       |                           |            |
| Mail Address                               | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code) |                                                            |       |                           |            |
| Primary Location of Books and Records      | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>(Street and Number) (City or Town, State, Country and Zip Code)              | 513-369-5000<br>(Area Code) (Telephone Number)             |       |                           |            |
| Internet Web Site Address                  | www.greatamericaninsurancegroup.com                                                                                                    |                                                            |       |                           |            |
| Statutory Statement Contact                | Robert James Schwartz<br>(Name)<br>BSchwartz@graig.com<br>(E-Mail Address)                                                             | 513-369-5092<br>(Area Code) (Telephone Number) (Extension) |       |                           |            |
|                                            |                                                                                                                                        | 513-369-3873<br>(Fax Number)                               |       |                           |            |

### OFFICERS

| Name                     | Title                                  | Name                        | Title                                              |
|--------------------------|----------------------------------------|-----------------------------|----------------------------------------------------|
| 1. Gary John Gruber      | President                              | 2. Sue Ann Erhart           | Senior Vice President, General Counsel & Secretary |
| 3. Robert James Schwartz | Vice President & Controller            | 4. Lisa Ann Hays            | Vice President & Actuary                           |
| Ronald James Brichler    | Executive Vice President               | Michael Eugene Sullivan Jr. | Executive Vice President                           |
| Aaron Beasy Latto        | Senior Vice President                  | David Lawrence Thompson Jr. | Senior Vice President                              |
| David John Witzgall      | Senior Vice President, CFO & Treasurer | Annette Denise Gardner      | Vice President & Assistant Treasurer               |
| John William Tholen      | Vice President                         | Stephen Charles Beraha      | Assistant Vice President & Assistant Secretary     |
| Howard Kim Baird         | Assistant Treasurer                    | Robert Jude Zbacnik         | Assistant Treasurer                                |

### OTHER

### DIRECTORS OR TRUSTEES

|                       |                     |                  |                             |
|-----------------------|---------------------|------------------|-----------------------------|
| Ronald James Brichler | Michelle Ann Gillis | Gary John Gruber | Michael Eugene Sullivan Jr. |
| David John Witzgall   |                     |                  |                             |

State of..... Ohio  
County of.... Hamilton

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

(Signature)  
Gary John Gruber  
President

(Signature)  
Sue Ann Erhart  
Senior Vice President, General Counsel & Secretary

(Signature)  
Robert James Schwartz  
Vice President & Controller

Subscribed and sworn to before me  
This 14 day of February, 2019

Notary Public, State of Ohio  
My Commission expires November 8, 2021



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 \_\_\_\_\_

**GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SUMMARY INVESTMENT SCHEDULE**

| Investment Categories                                                                                                                                 | Gross Investment Holdings |                 | Admitted Assets as Reported in the Annual Statement |                                                      |                                |                 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|-----------------|-----------------------------------------------------|------------------------------------------------------|--------------------------------|-----------------|
|                                                                                                                                                       | 1<br>Amount               | 2<br>Percentage | 3<br>Amount                                         | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3 + 4) Amount | 6<br>Percentage |
| 1. Bonds:                                                                                                                                             |                           |                 |                                                     |                                                      |                                |                 |
| 1.1 U.S. treasury securities.....                                                                                                                     | 2,162,598                 | .20.0           | 2,162,598                                           | 0                                                    | 2,162,598                      | .20.0           |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                           |                 |                                                     |                                                      |                                |                 |
| 1.21 Issued by U.S. government agencies.....                                                                                                          | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                           |                 |                                                     |                                                      |                                |                 |
| 1.41 States, territories and possessions general obligations.....                                                                                     | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 2,259,158                 | .20.9           | 2,259,158                                           | 0                                                    | 2,259,158                      | .20.9           |
| 1.44 Industrial development and similar obligations.....                                                                                              | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                           |                 |                                                     |                                                      |                                |                 |
| 1.51 Pass-through securities:                                                                                                                         |                           |                 |                                                     |                                                      |                                |                 |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.513 All other.....                                                                                                                                  | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.52 CMOs and REMICs:                                                                                                                                 |                           |                 |                                                     |                                                      |                                |                 |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 1.523 All other.....                                                                                                                                  | 70,488                    | .7              | 70,488                                              | 0                                                    | 70,488                         | .7              |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                           |                 |                                                     |                                                      |                                |                 |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 1,311,541                 | .12.1           | 1,311,541                                           | 0                                                    | 1,311,541                      | .12.1           |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          | 491,020                   | .4.5            | 491,020                                             | 0                                                    | 491,020                        | .4.5            |
| 2.3 Affiliated securities.....                                                                                                                        | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3. Equity interests:                                                                                                                                  |                           |                 |                                                     |                                                      |                                |                 |
| 3.1 Investments in mutual funds.....                                                                                                                  | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.2 Preferred stocks:                                                                                                                                 |                           |                 |                                                     |                                                      |                                |                 |
| 3.21 Affiliated.....                                                                                                                                  | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.22 Unaffiliated.....                                                                                                                                | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                           |                 |                                                     |                                                      |                                |                 |
| 3.31 Affiliated.....                                                                                                                                  | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.32 Unaffiliated.....                                                                                                                                | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.4 Other equity securities:                                                                                                                          |                           |                 |                                                     |                                                      |                                |                 |
| 3.41 Affiliated.....                                                                                                                                  | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.42 Unaffiliated.....                                                                                                                                | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                           |                 |                                                     |                                                      |                                |                 |
| 3.51 Affiliated.....                                                                                                                                  | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 3.52 Unaffiliated.....                                                                                                                                | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 4. Mortgage loans:                                                                                                                                    |                           |                 |                                                     |                                                      |                                |                 |
| 4.1 Construction and land development.....                                                                                                            | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 4.2 Agricultural.....                                                                                                                                 | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 4.3 Single family residential properties.....                                                                                                         | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 4.4 Multifamily residential properties.....                                                                                                           | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 4.5 Commercial loans.....                                                                                                                             | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 4.6 Mezzanine real estate loans.....                                                                                                                  | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 5. Real estate investments:                                                                                                                           |                           |                 |                                                     |                                                      |                                |                 |
| 5.1 Property occupied by company.....                                                                                                                 | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 6. Contract loans.....                                                                                                                                | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 7. Derivatives.....                                                                                                                                   | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 8. Receivables for securities.....                                                                                                                    | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                | 0                         | 0.0             | 0                                                   | XXX                                                  | XXX                            | XXX             |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 4,530,806                 | .41.9           | 4,530,806                                           | 0                                                    | 4,530,806                      | .41.9           |
| 11. Other invested assets.....                                                                                                                        | 0                         | 0.0             | 0                                                   | 0                                                    | 0                              | 0.0             |
| 12. Total invested assets.....                                                                                                                        | 10,825,610                | 100.0           | 10,825,610                                          | 0                                                    | 10,825,610                     | 100.0           |

**GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION BETWEEN YEARS**  
 Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION BETWEEN YEARS**  
 Mortgage Loans

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

# GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

|                                                                                             |   |
|---------------------------------------------------------------------------------------------|---|
| 1. Book/adjusted carrying value, December 31 of prior year.....                             | 0 |
| 2. Cost of acquired:                                                                        |   |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8).....                              | 0 |
| 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.....                                                          | 0 |
| 3.2 Totals, Part 3, Column 12.....                                                          | 0 |
| 4. Accrual of discount.....                                                                 | 0 |
| 5. Unrealized valuation increase (decrease):                                                |   |
| 5.1 Totals, Part 1, Column 13.....                                                          | 0 |
| 5.2 Totals, Part 3, Column 9.....                                                           | 0 |
| 6. Total gain (loss) on disposals, Part 3, Column 19.....                                   | 0 |
| 7. Deduct amounts received on disposals, Part 3, Column 16.....                             | 0 |
| 8. Deduct amortization of premium and depreciation.....                                     | 0 |
| 9. Total foreign exchange change in book/adjusted carrying value:                           |   |
| 9.1 Totals, Part 1, Column 17.....                                                          | 0 |
| 9.2 Totals, Part 3, Column 14.....                                                          | 0 |
| 10. Deduct current year's other-than-temporary impairment recognized:                       |   |
| 10.1 Totals, Part 1, Column 15.....                                                         | 0 |
| 10.2 Totals, Part 3, Column 11.....                                                         | 0 |
| 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.....                                                   | 0 |
| 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.....                                                     | 5,945,997 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7.....                                                         | 3,673,140 |
| 3. Accrual of discount.....                                                                                         | 1,940     |
| 4. Unrealized valuation increase (decrease):                                                                        |           |
| 4.1 Part 1, Column 12.....                                                                                          | 0         |
| 4.2 Part 2, Section 1, Column 15.....                                                                               | 0         |
| 4.3 Part 2, Section 2, Column 13.....                                                                               | 0         |
| 4.4 Part 4, Column 11.....                                                                                          | 0         |
| 5. Total gain (loss) on disposals, Part 4, Column 19.....                                                           | 0         |
| 6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....                                     | 3,297,236 |
| 7. Deduct amortization of premium.....                                                                              | 29,037    |
| 8. Total foreign exchange change in book/adjusted carrying value:                                                   |           |
| 8.1 Part 1, Column 15.....                                                                                          | 0         |
| 8.2 Part 2, Section 1, Column 19.....                                                                               | 0         |
| 8.3 Part 2, Section 2, Column 16.....                                                                               | 0         |
| 8.4 Part 4, Column 15.....                                                                                          | 0         |
| 9. Deduct current year's other-than-temporary impairment recognized:                                                |           |
| 9.1 Part 1, Column 14.....                                                                                          | 0         |
| 9.2 Part 2, Section 1, Column 17.....                                                                               | 0         |
| 9.3 Part 2, Section 2, Column 14.....                                                                               | 0         |
| 9.4 Part 4, Column 13.....                                                                                          | 0         |
| 10. Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)..... | 0         |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....                         | 6,294,804 |
| 12. Deduct total nonadmitted amounts.....                                                                           | 0         |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                                           | 6,294,804 |

**GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE D - SUMMARY BY COUNTRY**

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

| Description                                                                                                                                                                     |                                        | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value   | 3<br>Actual Cost  | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|--------------------------------------|-------------------|-------------------|----------------------------|
| <b>BONDS</b>                                                                                                                                                                    | 1. United States.....                  | 2,162,598                            | 2,158,464         | 2,182,202         | 2,110,000                  |
| Governments (Including all obligations<br>guaranteed by governments)                                                                                                            | 2. Canada.....                         | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | 3. Other Countries.....                | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | 4. Totals.....                         | 2,162,598                            | 2,158,464         | 2,182,202         | 2,110,000                  |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                         | 0                                    | 0                 | 0                 | 0                          |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                         | 0                                    | 0                 | 0                 | 0                          |
| 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.....                         | 2,259,158                            | 2,306,886         | 2,262,364         | 2,230,000                  |
| Industrial and Miscellaneous,<br>SVO Identified Funds, Bank Loans<br>and Hybrid Securities (Unaffiliated)                                                                       | 8. United States.....                  | 1,382,029                            | 1,380,992         | 1,382,054         | 1,382,082                  |
|                                                                                                                                                                                 | 9. Canada.....                         | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | 10. Other Countries.....               | 491,020                              | 498,451           | 490,938           | 500,000                    |
|                                                                                                                                                                                 | 11. Totals.....                        | 1,873,049                            | 1,879,443         | 1,872,992         | 1,882,082                  |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                        | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | <b>13. Total Bonds.....</b>            | <b>.6,294,804</b>                    | <b>.6,344,793</b> | <b>.6,317,557</b> | <b>.6,222,082</b>          |
| <b>PREFERRED STOCKS</b>                                                                                                                                                         | 14. United States.....                 | 0                                    | 0                 | 0                 | 0                          |
| Industrial and Miscellaneous (Unaffiliated)                                                                                                                                     | 15. Canada.....                        | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | 16. Other Countries.....               | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | 17. Totals.....                        | 0                                    | 0                 | 0                 | 0                          |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                        | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | <b>19. Total Preferred Stocks.....</b> | <b>0</b>                             | <b>0</b>          | <b>0</b>          | <b>0</b>                   |
| <b>COMMON STOCKS</b>                                                                                                                                                            | 20. United States.....                 | 0                                    | 0                 | 0                 | 0                          |
| Industrial and Miscellaneous (Unaffiliated)                                                                                                                                     | 21. Canada.....                        | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | 22. Other Countries.....               | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | 23. Totals.....                        | 0                                    | 0                 | 0                 | 0                          |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                        | 0                                    | 0                 | 0                 | 0                          |
|                                                                                                                                                                                 | <b>25. Total Common Stocks.....</b>    | <b>0</b>                             | <b>0</b>          | <b>0</b>          | <b>0</b>                   |
|                                                                                                                                                                                 | <b>26. Total Stocks.....</b>           | <b>.6,294,804</b>                    | <b>.6,344,793</b> | <b>.6,317,557</b> | <b>.6,222,082</b>          |
|                                                                                                                                                                                 | <b>27. Total Bonds and Stocks.....</b> | <b>.6,294,804</b>                    | <b>.6,344,793</b> | <b>.6,317,557</b> | <b>.6,222,082</b>          |

**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) |
|-------------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>1. U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                           | 0                      | 2,162,598                           | 0                                     | 0                                      | 0                     | XXX                      | 2,162,598                  | 34.4                                 | 2,200,391                              | 37.0                              | 2,162,598                      | 0                                   |
| 1.2 NAIC 2.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.3 NAIC 3.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.4 NAIC 4.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.5 NAIC 5.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.6 NAIC 6.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>1.7 Totals.....</b>                                                                    | <b>0</b>               | <b>2,162,598</b>                    | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>2,162,598</b>           | <b>34.4</b>                          | <b>2,200,391</b>                       | <b>37.0</b>                       | <b>2,162,598</b>               | <b>0</b>                            |
| <b>2. All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.2 NAIC 2.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.3 NAIC 3.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.4 NAIC 4.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.5 NAIC 5.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.6 NAIC 6.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>2.7 Totals.....</b>                                                                    | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.2 NAIC 2.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.3 NAIC 3.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.4 NAIC 4.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.5 NAIC 5.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.6 NAIC 6.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>3.7 Totals.....</b>                                                                    | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.2 NAIC 2.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.3 NAIC 3.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.4 NAIC 4.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.5 NAIC 5.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.6 NAIC 6.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>4.7 Totals.....</b>                                                                    | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                           | 155,143                | 916,220                             | 650,375                               | 491,188                                | 46,231                | XXX                      | 2,259,157                  | 35.9                                 | 2,521,844                              | 42.4                              | 2,259,157                      | 0                                   |
| 5.2 NAIC 2.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.3 NAIC 3.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.4 NAIC 4.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.5 NAIC 5.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.6 NAIC 6.....                                                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>5.7 Totals.....</b>                                                                    | <b>155,143</b>         | <b>916,220</b>                      | <b>650,375</b>                        | <b>491,188</b>                         | <b>46,231</b>         | <b>XXX</b>               | <b>2,259,157</b>           | <b>35.9</b>                          | <b>2,521,844</b>                       | <b>42.4</b>                       | <b>2,259,157</b>               | <b>0</b>                            |

**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) |
|-------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>6. Industrial and Miscellaneous (unaffiliated)</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 6.1 NAIC 1.....                                       | 362,738                | 1,504,651                           | 5,660                                 | 0                                      | 0                     | XXX                      | 1,873,049                  | 29.8                                 | 1,223,762                              | 20.6                              | 0                              | 1,873,049                           |
| 6.2 NAIC 2.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.3 NAIC 3.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.4 NAIC 4.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.5 NAIC 5.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.6 NAIC 6.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>6.7 Totals.....</b>                                | <b>362,738</b>         | <b>1,504,651</b>                    | <b>5,660</b>                          | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>1,873,049</b>           | <b>29.8</b>                          | <b>1,223,762</b>                       | <b>20.6</b>                       | <b>0</b>                       | <b>1,873,049</b>                    |
| <b>7. Hybrid Securities</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 7.1 NAIC 1.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.2 NAIC 2.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.3 NAIC 3.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.4 NAIC 4.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.5 NAIC 5.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.6 NAIC 6.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>7.7 Totals.....</b>                                | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>8. Parent, Subsidiaries and Affiliates</b>         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 8.1 NAIC 1.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.2 NAIC 2.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.3 NAIC 3.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.4 NAIC 4.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.5 NAIC 5.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.6 NAIC 6.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>8.7 Totals.....</b>                                | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>9. SVO Identified Funds</b>                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 9.1 NAIC 1.....                                       | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.2 NAIC 2.....                                       | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.3 NAIC 3.....                                       | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.4 NAIC 4.....                                       | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.5 NAIC 5.....                                       | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.6 NAIC 6.....                                       | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| <b>9.7 Totals.....</b>                                | <b>XXX</b>             | <b>XXX</b>                          | <b>XXX</b>                            | <b>XXX</b>                             | <b>XXX</b>            | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>10. Bank Loans</b>                                 |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1 NAIC 1.....                                      | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |
| 10.2 NAIC 2.....                                      | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |
| 10.3 NAIC 3.....                                      | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |
| 10.4 NAIC 4.....                                      | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |
| 10.5 NAIC 5.....                                      | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |
| 10.6 NAIC 6.....                                      | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |
| <b>10.7 Totals.....</b>                               | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                           | <b>XXX</b>                             | <b>XXX</b>                        | <b>0</b>                       | <b>0</b>                            |

**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) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>11. Total Bonds Current Year</b>                         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | (d).....517,882        | .....4,583,468                      | .....656,035                          | .....491,188                           | .....46,231           | .....0                   | .....6,294,804             | .....100.0                           | .....XXX                               | .....XXX                          | .....4,421,755                 | .....1,873,049                      |
| 11.2 NAIC 2.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....XXX                               | .....XXX                          | .....0                         | .....0                              |
| 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                   | .....0                     | .....0.0                             | .....XXX                               | .....XXX                          | .....0                         | .....0                              |
| 11.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....XXX                               | .....XXX                          | .....0                         | .....0                              |
| 11.7 Totals.....                                            | .....517,882           | .....4,583,468                      | .....656,035                          | .....491,188                           | .....46,231           | .....0                   | (b).....6,294,804          | .....100.0                           | .....XXX                               | .....XXX                          | .....4,421,755                 | .....1,873,049                      |
| 11.8 Line 11.7 as a % of Col. 7.....                        | .....8.2               | .....72.8                           | .....10.4                             | .....7.8                               | .....0.7              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....70.2                      | .....29.8                           |
| <b>12. Total Bonds Prior Year</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....3,182,130         | .....1,373,387                      | .....735,566                          | .....557,684                           | .....97,230           | .....0                   | .....XXX                   | .....XXX                             | .....5,945,997                         | .....100.0                        | .....4,722,235                 | .....1,223,762                      |
| 12.2 NAIC 2.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....XXX                   | .....XXX                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 12.3 NAIC 3.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....XXX                   | .....XXX                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 12.4 NAIC 4.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....XXX                   | .....XXX                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 12.5 NAIC 5.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....XXX                   | .....XXX                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 12.6 NAIC 6.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....XXX                   | .....XXX                             | (c).....0                              | .....0.0                          | .....0                         | .....0                              |
| 12.7 Totals.....                                            | .....3,182,130         | .....1,373,387                      | .....735,566                          | .....557,684                           | .....97,230           | .....0                   | .....XXX                   | .....XXX                             | (b).....5,945,997                      | .....100.0                        | .....4,722,235                 | .....1,223,762                      |
| 12.8 Line 12.7 as a % of Col. 9.....                        | .....53.5              | .....23.1                           | .....12.4                             | .....9.4                               | .....1.6              | .....0.0                 | .....XXX                   | .....XXX                             | .....100.0                             | .....XXX                          | .....79.4                      | .....20.6                           |
| <b>13. Total Publicly Traded Bonds</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            | .....155,143           | .....3,078,818                      | .....650,375                          | .....491,188                           | .....46,231           | .....0                   | .....4,421,755             | .....70.2                            | .....4,722,235                         | .....79.4                         | .....4,421,755                 | .....XXX                            |
| 13.2 NAIC 2.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 13.3 NAIC 3.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 13.4 NAIC 4.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 13.5 NAIC 5.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 13.6 NAIC 6.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX                            |
| 13.7 Totals.....                                            | .....155,143           | .....3,078,818                      | .....650,375                          | .....491,188                           | .....46,231           | .....0                   | .....4,421,755             | .....70.2                            | .....4,722,235                         | .....79.4                         | .....4,421,755                 | .....XXX                            |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....3.5               | .....69.6                           | .....14.7                             | .....11.1                              | .....1.0              | .....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..... | .....2.5               | .....48.9                           | .....10.3                             | .....7.8                               | .....0.7              | .....0.0                 | .....70.2                  | .....XXX                             | .....XXX                               | .....XXX                          | .....70.2                      | .....XXX                            |
| <b>14. Total Privately Placed Bonds</b>                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 14.1 NAIC 1.....                                            | .....362,739           | .....1,504,650                      | .....5,660                            | .....0                                 | .....0                | .....0                   | .....1,873,049             | .....29.8                            | .....1,223,762                         | .....20.6                         | .....XXX                       | .....1,873,049                      |
| 14.2 NAIC 2.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 14.3 NAIC 3.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 14.4 NAIC 4.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 14.5 NAIC 5.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 14.6 NAIC 6.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                              |
| 14.7 Totals.....                                            | .....362,739           | .....1,504,650                      | .....5,660                            | .....0                                 | .....0                | .....0                   | .....1,873,049             | .....29.8                            | .....1,223,762                         | .....20.6                         | .....XXX                       | .....1,873,049                      |
| 14.8 Line 14.7 as a % of Col. 7.....                        | .....19.4              | .....80.3                           | .....0.3                              | .....0.0                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX                             | .....XXX                               | .....XXX                          | .....100.0                     | .....XXX                            |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11..... | .....5.8               | .....23.9                           | .....0.1                              | .....0.0                               | .....0.0              | .....0.0                 | .....29.8                  | .....XXX                             | .....XXX                               | .....XXX                          | .....XXX                       | .....29.8                           |

(a) Includes \$.....1,873,049 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

| 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 |
|-------------------------------------------------------------------------------------------|--|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| <b>1. U.S. Governments</b>                                                                |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1.1 Issuer Obligations.....                                                               |  | 0                      | 2,162,598                           | 0                                     | 0                                      | 0                     | XXX.                     | 2,162,598                  | 34.4                                 | 2,200,391                              | 37.0                              | 2,162,598                      | 0                               |
| 1.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 1.3 Commercial Mortgage-Backed Securities.....                                            |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 1.4 Other Loan-Backed and Structured Securities.....                                      |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| <b>1.5 Totals.....</b>                                                                    |  | <b>0</b>               | <b>2,162,598</b>                    | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX.</b>              | <b>2,162,598</b>           | <b>34.4</b>                          | <b>2,200,391</b>                       | <b>37.0</b>                       | <b>2,162,598</b>               | <b>0</b>                        |
| <b>2. All Other Governments</b>                                                           |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 2.1 Issuer Obligations.....                                                               |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 2.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 2.3 Commercial Mortgage-Backed Securities.....                                            |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 2.4 Other Loan-Backed and Structured Securities.....                                      |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| <b>2.5 Totals.....</b>                                                                    |  | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX.</b>              | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                        |
| <b>3. U.S. States, Territories and Possessions, Guaranteed</b>                            |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 3.1 Issuer Obligations.....                                                               |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 3.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 3.3 Commercial Mortgage-Backed Securities.....                                            |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 3.4 Other Loan-Backed and Structured Securities.....                                      |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| <b>3.5 Totals.....</b>                                                                    |  | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX.</b>              | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                        |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 4.1 Issuer Obligations.....                                                               |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 4.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 4.3 Commercial Mortgage-Backed Securities.....                                            |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 4.4 Other Loan-Backed and Structured Securities.....                                      |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| <b>4.5 Totals.....</b>                                                                    |  | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX.</b>              | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                        |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 5.1 Issuer Obligations.....                                                               |  | 0                      | 0                                   | 502,955                               | 0                                      | 0                     | XXX.                     | 502,955                    | 8.0                                  | 503,279                                | 8.5                               | 502,955                        | 0                               |
| 5.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 5.3 Commercial Mortgage-Backed Securities.....                                            |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 5.4 Other Loan-Backed and Structured Securities.....                                      |  | 155,143                | 916,220                             | 147,421                               | 491,188                                | 46,231                | XXX.                     | 1,756,203                  | 27.9                                 | 2,018,565                              | 33.9                              | 1,756,203                      | 0                               |
| <b>5.5 Totals.....</b>                                                                    |  | <b>155,143</b>         | <b>916,220</b>                      | <b>650,375</b>                        | <b>491,188</b>                         | <b>46,231</b>         | <b>XXX.</b>              | <b>2,259,157</b>           | <b>35.9</b>                          | <b>2,521,844</b>                       | <b>42.4</b>                       | <b>2,259,157</b>               | <b>0</b>                        |
| <b>6. Industrial and Miscellaneous (unaffiliated)</b>                                     |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 6.1 Issuer Obligations.....                                                               |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 6.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 6.3 Commercial Mortgage-Backed Securities.....                                            |  | 36,189                 | 34,299                              | 0                                     | 0                                      | 0                     | XXX.                     | 70,488                     | 1.1                                  | 382,434                                | 6.4                               | 0                              | 70,488                          |
| 6.4 Other Loan-Backed and Structured Securities.....                                      |  | 326,549                | 1,470,352                           | 5,660                                 | 0                                      | 0                     | XXX.                     | 1,802,561                  | 28.6                                 | 841,328                                | 14.1                              | 0                              | 1,802,561                       |
| <b>6.5 Totals.....</b>                                                                    |  | <b>362,738</b>         | <b>1,504,651</b>                    | <b>5,660</b>                          | <b>0</b>                               | <b>0</b>              | <b>XXX.</b>              | <b>1,873,049</b>           | <b>29.8</b>                          | <b>1,223,762</b>                       | <b>20.6</b>                       | <b>0</b>                       | <b>1,873,049</b>                |
| <b>7. Hybrid Securities</b>                                                               |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 7.1 Issuer Obligations.....                                                               |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 7.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 7.3 Commercial Mortgage-Backed Securities.....                                            |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 7.4 Other Loan-Backed and Structured Securities.....                                      |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| <b>7.5 Totals.....</b>                                                                    |  | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX.</b>              | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                        |
| <b>8. Parent, Subsidiaries and Affiliates</b>                                             |  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 8.1 Issuer Obligations.....                                                               |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 8.2 Residential Mortgage-Backed Securities.....                                           |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 8.3 Commercial Mortgage-Backed Securities.....                                            |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 8.4 Other Loan-Backed and Structured Securities.....                                      |  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.                     | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| <b>8.5 Totals.....</b>                                                                    |  | <b>0</b>               | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>              | <b>XXX.</b>              | <b>0</b>                   | <b>0.0</b>                           | <b>0</b>                               | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                        |

**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 |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| <b>9. SVO Identified Funds</b>                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 9.3 Totals.....                                             | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| <b>10. Bank Loans</b>                                       |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Bank Loans - Issued.....                               | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | XXX.....                               | XXX.....                          | 0                              | 0                               |
| 10.2 Bank Loans - Acquired.....                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | XXX.....                               | XXX.....                          | 0                              | 0                               |
| 10.3 Totals.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | XXX.....                               | XXX.....                          | 0                              | 0                               |
| <b>11. Total Bonds Current Year</b>                         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 0                      | 2,162,598                           | 502,955                               | 0                                      | 0                     | XXX.....                 | 2,665,552                  | 42.3                                 | XXX.....                               | XXX.....                          | 2,665,552                      | 0                               |
| 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.....             | 36,189                 | 34,299                              | 0                                     | 0                                      | 0                     | XXX.....                 | 70,488                     | 1.1                                  | XXX.....                               | XXX.....                          | 0                              | 70,488                          |
| 11.4 Other Loan-Backed and Structured Securities.....       | 481,693                | 2,386,572                           | 153,080                               | 491,188                                | 46,231                | XXX.....                 | 3,558,764                  | 56.5                                 | XXX.....                               | XXX.....                          | 1,756,203                      | 1,802,561                       |
| 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.....                                            | 517,882                | 4,583,468                           | 656,035                               | 491,188                                | 46,231                | 0                        | 6,294,804                  | 100.0                                | XXX.....                               | XXX.....                          | 4,421,755                      | 1,873,049                       |
| 11.8 Line 11.7 as a % of Col. 7.....                        | 8.2                    | 72.8                                | 10.4                                  | 7.8                                    | 0.7                   | 0.0                      | 100.0                      | XXX.....                             | XXX.....                               | XXX.....                          | 70.2                           | 29.8                            |
| <b>12. Total Bonds Prior Year</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | 2,200,391              | 0                                   | 503,279                               | 0                                      | 0                     | XXX.....                 | XXX.....                   | 2,703,671                            | 45.5                                   | 2,703,671                         | 0                              | 0                               |
| 12.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | XXX.....                   | 0                                    | 0.0                                    | 0                                 | 0                              | 0                               |
| 12.3 Commercial Mortgage-Backed Securities.....             | 301,256                | 81,178                              | 0                                     | 0                                      | 0                     | XXX.....                 | XXX.....                   | 382,434                              | 6.4                                    | 0                                 | 382,434                        | 0                               |
| 12.4 Other Loan-Backed and Structured Securities.....       | 680,483                | 1,292,209                           | 232,286                               | 557,684                                | 97,230                | XXX.....                 | XXX.....                   | 2,859,893                            | 48.1                                   | 2,018,565                         | 841,328                        | 0                               |
| 12.5 SVO Identified Funds.....                              | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 0                        | XXX.....                   | 0                                    | 0.0                                    | 0                                 | 0                              | 0                               |
| 12.6 Bank Loans.....                                        | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | XXX.....                 | XXX.....                   | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | XXX.....                        |
| 12.7 Totals.....                                            | 3,182,130              | 1,373,387                           | 735,566                               | 557,684                                | 97,230                | 0                        | XXX.....                   | XXX.....                             | 5,945,997                              | 100.0                             | 4,722,235                      | 1,223,762                       |
| 12.8 Line 12.7 as a % of Col. 9.....                        | 53.5                   | 23.1                                | 12.4                                  | 9.4                                    | 1.6                   | 0.0                      | XXX.....                   | XXX.....                             | 100.0                                  | XXX.....                          | 79.4                           | 20.6                            |
| <b>13. Total Publicly Traded Bonds</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                | 0                      | 2,162,598                           | 502,955                               | 0                                      | 0                     | XXX.....                 | 2,665,552                  | 42.3                                 | 2,703,671                              | 45.5                              | 2,665,552                      | XXX.....                        |
| 13.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX.....                        |
| 13.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX.....                        |
| 13.4 Other Loan-Backed and Structured Securities.....       | 155,143                | 916,220                             | 147,421                               | 491,188                                | 46,231                | XXX.....                 | 1,756,203                  | 27.9                                 | 2,018,565                              | 33.9                              | 1,756,203                      | XXX.....                        |
| 13.5 SVO Identified Funds.....                              | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX.....                        |
| 13.6 Bank Loans.....                                        | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | XXX.....                               | XXX.....                          | 0                              | XXX.....                        |
| 13.7 Totals.....                                            | 155,143                | 3,078,818                           | 650,375                               | 491,188                                | 46,231                | 0                        | 4,421,755                  | 70.2                                 | 4,722,235                              | 79.4                              | 4,421,755                      | XXX.....                        |
| 13.8 Line 13.7 as a % of Col. 7.....                        | 3.5                    | 69.6                                | 14.7                                  | 11.1                                   | 1.0                   | 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..... | 2.5                    | 48.9                                | 10.3                                  | 7.8                                    | 0.7                   | 0.0                      | 70.2                       | XXX.....                             | XXX.....                               | XXX.....                          | 70.2                           | XXX.....                        |
| <b>14. Total Privately Placed Bonds</b>                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 14.1 Issuer Obligations.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX.....                       | 0                               |
| 14.2 Residential Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX.....                       | 0                               |
| 14.3 Commercial Mortgage-Backed Securities.....             | 36,189                 | 34,299                              | 0                                     | 0                                      | 0                     | XXX.....                 | 70,488                     | 1.1                                  | 382,434                                | 6.4                               | XXX.....                       | 70,488                          |
| 14.4 Other Loan-Backed and Structured Securities.....       | 326,550                | 1,470,352                           | 5,660                                 | 0                                      | 0                     | XXX.....                 | 1,802,561                  | 28.6                                 | 841,328                                | 14.1                              | XXX.....                       | 1,802,561                       |
| 14.5 SVO Identified Funds.....                              | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX.....                       | 0                               |
| 14.6 Bank Loans.....                                        | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                  | XXX.....                               | XXX.....                          | XXX.....                       | 0                               |
| 14.7 Totals.....                                            | 362,739                | 1,504,650                           | 5,660                                 | 0                                      | 0                     | 0                        | 1,873,049                  | 29.8                                 | 1,223,762                              | 20.6                              | XXX.....                       | 1,873,049                       |
| 14.8 Line 14.7 as a % of Col. 7.....                        | 19.4                   | 80.3                                | 0.3                                   | 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..... | 5.8                    | 23.9                                | 0.1                                   | 0.0                                    | 0.0                   | 0.0                      | 29.8                       | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | 29.8                            |

**Sch. DA - Verification**  
**NONE**

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

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

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

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

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

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

## Cash Equivalents

|                                                                                          | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|------------------------------------------------------------------------------------------|------------|------------|--------------------------------|----------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 4,677,354  | 0          | 4,677,354                      | 0              |
| 2. Cost of cash equivalents acquired.....                                                | 3,531,643  | 0          | 3,531,643                      | 0              |
| 3. Accrual of discount.....                                                              | 0          | 0          | 0                              | 0              |
| 4. Unrealized valuation increase (decrease).....                                         | 0          | 0          | 0                              | 0              |
| 5. Total gain (loss) on disposals.....                                                   | 0          | 0          | 0                              | 0              |
| 6. Deduct consideration received on disposals.....                                       | 3,719,650  | 0          | 3,719,650                      | 0              |
| 7. Deduct amortization of premium.....                                                   | 0          | 0          | 0                              | 0              |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0          | 0          | 0                              | 0              |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0          | 0          | 0                              | 0              |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 4,489,347  | 0          | 4,489,347                      | 0              |
| 11. Deduct total nonadmitted amounts.....                                                | 0          | 0          | 0                              | 0              |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 4,489,347  | 0          | 4,489,347                      | 0              |

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

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

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

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

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

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

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

**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<br>CUSIP Identification                                                                                                                                                                                                          | 2<br>Description                                                              | Codes                                |           |           | 6<br>NAIC Designation and Administrative Symbol | 7<br>Rate Used to Obtain Fair Value | Fair Value       |                 | 10             | 11             | Change in Book/Adjusted Carrying Value |                                                |                                                 |                                                                 | Interest                                         |                                 |                 |                                     |                               | Dates          |                                        |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------------|-----------|-----------|-------------------------------------------------|-------------------------------------|------------------|-----------------|----------------|----------------|----------------------------------------|------------------------------------------------|-------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------|---------------------------------|-----------------|-------------------------------------|-------------------------------|----------------|----------------------------------------|
|                                                                                                                                                                                                                                    |                                                                               | 3<br>F<br>o<br>r<br>eig<br>n<br>Bond | 4<br>Code | 5<br>CHAR |                                                 |                                     | 8<br>Actual Cost | 9<br>Fair Value |                |                | Book/Adjusted Carrying Value           | 12<br>Unrealized Valuation Increase (Decrease) | 13<br>Current Year's (Amortization) / Accretion | 14<br>Current Year's Other-Than-Temporary Impairment Recognized | 15<br>Total Foreign Exchange Change in B./A.C.V. | 16<br>Rate of Effective Rate of | 17<br>When Paid | 18<br>Admitted Amount Due & Accrued | 19<br>Amount Rec. During Year | 20<br>Acquired | 21<br>Stated Contractual Maturity Date |
| <b>U.S. Government - Issuer Obligations</b>                                                                                                                                                                                        |                                                                               |                                      |           |           |                                                 |                                     |                  |                 |                |                |                                        |                                                |                                                 |                                                                 |                                                  |                                 |                 |                                     |                               |                |                                        |
| 912828                                                                                                                                                                                                                             | PX 2 U.S. TREASURY NOTES 3.625 02/15/2021.....                                | SD..                                 | ..        | 1         |                                                 | 2,182,202                           | ..102.297        | .....2,158,464  | .....2,110,000 | .....2,162,598 | .....0                                 | .....(19,604)                                  | .....0                                          | .....0                                                          | .....3.625                                       | .....2.413                      | FA.....         | .....28,891                         | .....38,244                   | 03/07/2018.    | 02/15/2021.                            |
| 0199999.                                                                                                                                                                                                                           | U.S. Government - Issuer Obligations.....                                     |                                      |           |           |                                                 | 2,182,202                           | XXX              | .....2,158,464  | .....2,110,000 | .....2,162,598 | .....0                                 | .....(19,604)                                  | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....28,891                         | .....38,244                   | XXX            | XXX                                    |
| 0599999.                                                                                                                                                                                                                           | Total - U.S. Government.....                                                  |                                      |           |           |                                                 | 2,182,202                           | XXX              | .....2,158,464  | .....2,110,000 | .....2,162,598 | .....0                                 | .....(19,604)                                  | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....28,891                         | .....38,244                   | XXX            | XXX                                    |
| <b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>                          |                                                                               |                                      |           |           |                                                 |                                     |                  |                 |                |                |                                        |                                                |                                                 |                                                                 |                                                  |                                 |                 |                                     |                               |                |                                        |
| 645791                                                                                                                                                                                                                             | CZ 5 NJ ENVRNMNTL TRUST A-R 4.00 9/1/26.....                                  | SD..                                 | ..        | 1FE       |                                                 | 504,545                             | ..113.023        | .....565,115    | .....500,000   | .....502,955   | .....0                                 | .....(325)                                     | .....0                                          | .....0                                                          | .....4.000                                       | .....3.910                      | MS.....         | .....6,667                          | .....20,000                   | 08/30/2013.    | 09/01/2026.                            |
| 2599999.                                                                                                                                                                                                                           | U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....       |                                      |           |           |                                                 | 504,545                             | XXX              | .....565,115    | .....500,000   | .....502,955   | .....0                                 | .....(325)                                     | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....6,667                          | .....20,000                   | XXX            | XXX                                    |
| <b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities</b> |                                                                               |                                      |           |           |                                                 |                                     |                  |                 |                |                |                                        |                                                |                                                 |                                                                 |                                                  |                                 |                 |                                     |                               |                |                                        |
| 34074M                                                                                                                                                                                                                             | HX 2 FL HSG FIN C 4.50 01/01/2030.....                                        |                                      | ..        | 2         | 1FE                                             | .....59,086                         | ..102.817        | .....56,549     | .....55,000    | .....56,197    | .....0                                 | .....(450)                                     | .....0                                          | .....0                                                          | .....4.500                                       | .....3.582                      | JJ.....         | .....1,238                          | .....2,475                    | 10/19/2011.    | 01/01/2030.                            |
| 61212R                                                                                                                                                                                                                             | T9 7 MT BRD HSG-SFM B2 5.00 12/1/2027.....                                    |                                      | ..        | 2         | 1FE                                             | .....93,794                         | ..101.698        | .....91,528     | .....90,000    | .....91,430    | .....0                                 | .....(429)                                     | .....0                                          | .....0                                                          | .....5.000                                       | .....4.452                      | JD.....         | .....375                            | .....4,500                    | 10/14/2011.    | 12/01/2027.                            |
| 658877                                                                                                                                                                                                                             | FB 6 ND HSG FIN C 2.85 07/01/2032.....                                        |                                      | ..        | 2         | 1FE                                             | .....435,000                        | ..98,302         | .....427,614    | .....435,000   | .....434,992   | .....0                                 | .....1                                         | .....0                                          | .....0                                                          | .....2.850                                       | .....2.850                      | JU.....         | .....6,199                          | .....12,664                   | 08/05/2016.    | 07/01/2032.                            |
| 67756Q                                                                                                                                                                                                                             | SR 9 OH HSG FIN AGY J 3.50 09/01/2036.....                                    |                                      | ..        | 2         | 1FE                                             | .....302,134                        | ..104.435        | .....302,862    | .....290,000   | .....302,699   | .....0                                 | .....506                                       | .....0                                          | .....0                                                          | .....3.500                                       | .....3.809                      | MS.....         | .....3,383                          | .....10,381                   | 05/26/2016.    | 09/01/2036.                            |
| 708796                                                                                                                                                                                                                             | B9 7 PA HSG SFM 113 4.00 10/01/2041.....                                      |                                      | ..        | 2         | 1FE                                             | .....41,631                         | ..101.613        | .....40,645     | .....40,000    | .....40,435    | .....0                                 | .....(183)                                     | .....0                                          | .....0                                                          | .....4.000                                       | .....3.493                      | AO.....         | .....400                            | .....1,884                    | 09/09/2011.    | 10/01/2041.                            |
| 92812U                                                                                                                                                                                                                             | C4 8 VIRGINIA ST HSG DEV A 1.90 07/01/2021.....                               |                                      | ..        | 1FE       | .....488,750                                    | ..99,211                            | .....496,055     | .....500,000    | .....496,484   | .....0         | .....1,354                             | .....0                                         | .....0                                          | .....1.900                                                      | .....2.191                                       | JJ.....                         | .....4,750      | .....9,500                          | 12/14/2012.                   | 07/01/2021.    |                                        |
| 97689Q                                                                                                                                                                                                                             | DD 5 WI HSG & ECON AMT A 3.50 03/01/2046.....                                 |                                      | ..        | 2         | 1FE                                             | .....337,424                        | ..102.037        | .....326,518    | .....320,000   | .....333,966   | .....0                                 | .....(1,074)                                   | .....0                                          | .....0                                                          | .....3.500                                       | .....3.010                      | MS.....         | .....3,733                          | .....11,200                   | 03/24/2016.    | 03/01/2046.                            |
| 2899999.                                                                                                                                                                                                                           | U.S. Special Revenue - Other Loan-Backed and Structured Securities.....       |                                      |           |           |                                                 | 1,757,819                           | XXX              | .....1,741,771  | .....1,730,000 | .....1,756,203 | .....0                                 | .....(276)                                     | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....20,078                         | .....52,604                   | XXX            | XXX                                    |
| 3199999.                                                                                                                                                                                                                           | Total - U.S. Special Revenue & Special Assessment Obligations.....            |                                      |           |           |                                                 | 2,262,364                           | XXX              | .....2,306,886  | .....2,230,000 | .....2,259,158 | .....0                                 | .....(601)                                     | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....26,745                         | .....72,604                   | XXX            | XXX                                    |
| <b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>                                                                                                                                       |                                                                               |                                      |           |           |                                                 |                                     |                  |                 |                |                |                                        |                                                |                                                 |                                                                 |                                                  |                                 |                 |                                     |                               |                |                                        |
| 92935V                                                                                                                                                                                                                             | AE 8 WFRBS 2011-C3 A3 SEQ 3.998 03/15/44.....                                 |                                      | ..        | 1         | 1FM                                             | .....70,563                         | ..100.336        | .....70,822     | .....70,585    | .....70,488    | .....0                                 | .....221                                       | .....0                                          | .....0                                                          | .....3.998                                       | .....4.011                      | MON.....        | .....235                            | .....2,822                    | 08/10/2011.    | 03/15/2044.                            |
| 3499999.                                                                                                                                                                                                                           | Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....       |                                      |           |           |                                                 | 70,563                              | XXX              | .....70,822     | .....70,585    | .....70,488    | .....0                                 | .....221                                       | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....235                            | .....2,822                    | XXX            | XXX                                    |
| <b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>                                                                                                                                 |                                                                               |                                      |           |           |                                                 |                                     |                  |                 |                |                |                                        |                                                |                                                 |                                                                 |                                                  |                                 |                 |                                     |                               |                |                                        |
| 36656A                                                                                                                                                                                                                             | AG 3 GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28.....                             |                                      | ..        | 1         | 1FE                                             | .....500,000                        | ..100.480        | .....502,400    | .....500,000   | .....500,049   | .....0                                 | .....49                                        | .....0                                          | .....0                                                          | .....3.890                                       | .....3.904                      | JAJO..          | .....9,887                          | .....0                        | 05/18/2018.    | 07/17/2028.                            |
| 75574W                                                                                                                                                                                                                             | AA 5 RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035.....                             |                                      | ..        | 1         | 1FE                                             | .....499,993                        | ..99,320         | .....496,593    | .....499,993   | .....499,991   | .....0                                 | .....(2)                                       | .....0                                          | .....0                                                          | .....3.356                                       | .....2.952                      | MON..           | .....326                            | .....7,560                    | 06/15/2018.    | 06/25/2035.                            |
| 78447V                                                                                                                                                                                                                             | AC 2 SLMA 2013-B A2B ABS FLT 05/15/2030.....                                  |                                      | ..        | 1         | 1FE                                             | .....179,210                        | ..100.223        | .....179,610    | .....179,210   | .....179,210   | .....0                                 | .....0                                         | .....0                                          | .....0                                                          | .....3.555                                       | .....3.582                      | MON..           | .....301                            | .....5,556                    | 04/25/2013.    | 06/17/2030.                            |
| 83405L                                                                                                                                                                                                                             | AA 8 SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026.....                             |                                      | ..        | 1         | 1FE                                             | .....132,289                        | ..99,450         | .....131,567    | .....132,295   | .....132,291   | .....0                                 | .....4                                         | .....0                                          | .....0                                                          | .....2.140                                       | .....2.153                      | MON..           | .....47                             | .....2,831                    | 09/15/2017.    | 09/25/2026.                            |
| 87974K                                                                                                                                                                                                                             | AS 3 TELOS 2014-5A A2R CLO SNR FLT 04/17/2028.....                            | C                                    | ..        | 1FE       | .....490,938                                    | ..99,690                            | .....498,451     | .....500,000    | .....491,020   | .....0         | .....83                                | .....0                                         | .....0                                          | .....3.699                                                      | .....4.426                                       | JAJO..                          | .....3,904      | .....0                              | 12/19/2018.                   | 04/17/2028.    |                                        |
| 3599999.                                                                                                                                                                                                                           | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities..... |                                      |           |           |                                                 | 1,802,429                           | XXX              | .....1,808,621  | .....1,811,497 | .....1,802,561 | .....0                                 | .....134                                       | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....14,466                         | .....15,947                   | XXX            | XXX                                    |
| 3899999.                                                                                                                                                                                                                           | Total - Industrial & Miscellaneous (Unaffiliated)                             |                                      |           |           |                                                 | 1,872,992                           | XXX              | .....1,879,443  | .....1,882,082 | .....1,873,049 | .....0                                 | .....355                                       | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....14,701                         | .....18,769                   | XXX            | XXX                                    |
| <b>Totals</b>                                                                                                                                                                                                                      |                                                                               |                                      |           |           |                                                 |                                     |                  |                 |                |                |                                        |                                                |                                                 |                                                                 |                                                  |                                 |                 |                                     |                               |                |                                        |
| 7799999.                                                                                                                                                                                                                           | Total - Issuer Obligations.....                                               |                                      |           |           |                                                 | 2,686,747                           | XXX              | .....2,723,579  | .....2,610,000 | .....2,665,552 | .....0                                 | .....(19,929)                                  | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....35,557                         | .....58,244                   | XXX            | XXX                                    |
| 7999999.                                                                                                                                                                                                                           | Total - Commercial Mortgage-Backed Securities.....                            |                                      |           |           |                                                 | 70,563                              | XXX              | .....70,822     | .....70,585    | .....70,488    | .....0                                 | .....221                                       | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....235                            | .....2,822                    | XXX            | XXX                                    |
| 8099999.                                                                                                                                                                                                                           | Total - Other Loan-Backed and Structured Securities.....                      |                                      |           |           |                                                 | 3,560,248                           | XXX              | .....3,550,392  | .....3,541,497 | .....3,558,764 | .....0                                 | .....(142)                                     | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....34,544                         | .....68,551                   | XXX            | XXX                                    |
| 8399999.                                                                                                                                                                                                                           | Grand Total - Bonds.....                                                      |                                      |           |           |                                                 | 6,317,557                           | XXX              | .....6,344,793  | .....6,222,082 | .....6,294,804 | .....0                                 | .....(19,850)                                  | .....0                                          | .....0                                                          | XXX                                              | XXX                             | XXX             | .....70,336                         | .....129,617                  | XXX            | XXX                                    |

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

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

**SCHEDULE D - PART 3**

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

| 1<br>CUSIP Identification                   | 2<br>Description                                   | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor           | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---------------------------------------------|----------------------------------------------------|--------------|--------------------|-------------------------------|--------------------------------|------------------|----------------|----------------------------------------------|
| <b>Bonds - U.S. Government</b>              |                                                    |              |                    |                               |                                |                  |                |                                              |
| 912828                                      | PX 2 U.S. TREASURY NOTES 3.625 02/15/2021.....     |              | 03/07/2018.....    | GOLDMAN SACHS.....            |                                | 2,182,202        | 2,110,000      | .4,437                                       |
| 0599999.                                    | Total - Bonds - U.S. Government.....               |              |                    |                               |                                | 2,182,202        | 2,110,000      | .4,437                                       |
| <b>Bonds - Industrial and Miscellaneous</b> |                                                    |              |                    |                               |                                |                  |                |                                              |
| 36656A                                      | AG 3 GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28.....  |              | 05/18/2018.....    | MORGAN STANLEY.....           |                                | 500,000          | 500,000        | .0                                           |
| 75574W                                      | AA 5 RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035.....  |              | 06/15/2018.....    | JP MORGAN SECURITIES INC..... |                                | 500,000          | 500,000        |                                              |
| 87974K                                      | AS 3 TELOS 2014-5A A2R CLO SNR FLT 04/17/2028..... | C.....       | 12/19/2018.....    | AMHERST SECURITIES CORP.....  |                                | 490,938          | 500,000        | .3,339                                       |
| 3899999.                                    | Total - Bonds - Industrial and Miscellaneous.....  |              |                    |                               |                                | 1,490,938        | 1,500,000      | .3,339                                       |
| 8399997.                                    | Total - Bonds - Part 3.....                        |              |                    |                               |                                | 3,673,140        | 3,610,000      | .7,776                                       |
| 8399999.                                    | Total - Bonds.....                                 |              |                    |                               |                                | 3,673,140        | 3,610,000      | .7,776                                       |
| 9999999.                                    | Total - Bonds, Preferred and Common Stocks.....    |              |                    |                               |                                | 3,673,140        | XXX            | .7,776                                       |

**SCHEDULE D - PART 4**

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

| 1<br>CUSIP Identification                                  | 2<br>Description                                                  | 3<br>F<br>o<br>r<br>eig<br>n | 4<br>Disposal<br>Date | 5<br>Name of Purchaser       | 6<br>Number of<br>Shares of Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book/Adjusted<br>Carrying Value | Change in Book/Adjusted Carrying Value                  |                                                          |                                                            |                                                 |                                                          | 16<br>Book/Adjusted<br>Carrying Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized<br>Gain (Loss)<br>on Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date |             |
|------------------------------------------------------------|-------------------------------------------------------------------|------------------------------|-----------------------|------------------------------|-----------------------------------|--------------------|----------------|------------------|-----------------------------------------------------|---------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|-------------------------------------------------|----------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------|-------------|
|                                                            |                                                                   |                              |                       |                              |                                   |                    |                |                  |                                                     | 11<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 12<br>Current<br>Year's<br>(Amortization)<br>/ Accretion | 13<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B.A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B.A.C.V. |                                                           |                                                         |                                              |                                           |                                                                           |                                                 |             |
| <b>Bonds - U.S. Government</b>                             |                                                                   |                              |                       |                              |                                   |                    |                |                  |                                                     |                                                         |                                                          |                                                            |                                                 |                                                          |                                                           |                                                         |                                              |                                           |                                                                           |                                                 |             |
| 912828 XA 3                                                | U.S. TREASURY NOTES 1.00 05/15/2018.....                          |                              | 05/15/2018.           | Maturity.....                |                                   |                    | 2,200,000      | 2,200,000        | 2,203,094                                           | 2,200,391                                               | 0                                                        | (391)                                                      | 0                                               | (391)                                                    | 0                                                         | 2,200,000                                               | 0                                            | 0                                         | 0                                                                         | 12,800                                          | 05/15/2018. |
| 0599999.                                                   | Total - Bonds - U.S. Government.....                              |                              |                       |                              |                                   |                    | 2,200,000      | 2,200,000        | 2,203,094                                           | 2,200,391                                               | 0                                                        | (391)                                                      | 0                                               | (391)                                                    | 0                                                         | 2,200,000                                               | 0                                            | 0                                         | 0                                                                         | 12,800                                          | XXX         |
| <b>Bonds - U.S. Special Revenue and Special Assessment</b> |                                                                   |                              |                       |                              |                                   |                    |                |                  |                                                     |                                                         |                                                          |                                                            |                                                 |                                                          |                                                           |                                                         |                                              |                                           |                                                                           |                                                 |             |
| 34074M HX 2                                                | FL HSG FIN C 4.50 01/01/2030.....                                 |                              | 07/01/2018.           | Partial Call.....            |                                   |                    | 35,000         | 35,000           | 37,600                                              | 36,048                                                  | 0                                                        | (1,048)                                                    | 0                                               | (1,048)                                                  | 0                                                         | 35,000                                                  | 0                                            | 0                                         | 0                                                                         | 1,125                                           | 01/01/2030. |
| 61212R T9 7                                                | MT BRD HSG-SFM B2 5.00 12/1/2027.....                             |                              | 12/01/2018.           | Sinking Fund Redemption..... |                                   |                    | 35,000         | 35,000           | 36,476                                              | 35,669                                                  | 0                                                        | (530)                                                      | 0                                               | (530)                                                    | 0                                                         | 35,000                                                  | 0                                            | 0                                         | 0                                                                         | 1,375                                           | 12/01/2027. |
| 658877 FB 6                                                | ND HSG FIN C 2.85 07/01/2032.....                                 |                              | 11/01/2018.           | Partial Call.....            |                                   |                    | 30,000         | 30,000           | 30,000                                              | 29,999                                                  | 0                                                        | 1                                                          | 0                                               | 1                                                        | 0                                                         | 30,000                                                  | 0                                            | 0                                         | 0                                                                         | 873                                             | 07/01/2032. |
| 67756Q SR 9                                                | OH HSG FIN AGY J 3.50 09/01/2036.....                             |                              | 09/01/2018.           | Partial Call.....            |                                   |                    | 40,000         | 40,000           | 41,674                                              | 41,682                                                  | 0                                                        | (1,682)                                                    | 0                                               | (1,682)                                                  | 0                                                         | 40,000                                                  | 0                                            | 0                                         | 0                                                                         | 907                                             | 09/01/2036. |
| 708796 B9 7                                                | PA HSG SFM 113 4.00 10/01/2041.....                               |                              | 12/31/2018.           | Partial Call.....            |                                   |                    | 50,000         | 50,000           | 52,039                                              | 50,772                                                  | 0                                                        | (772)                                                      | 0                                               | (772)                                                    | 0                                                         | 50,000                                                  | 0                                            | 0                                         | 0                                                                         | 1,219                                           | 10/01/2041. |
| 97689Q DD 5                                                | WI HSG & ECON AMT A 3.50 03/01/2046.....                          |                              | 09/01/2018.           | Partial Call.....            |                                   |                    | 65,000         | 65,000           | 68,539                                              | 68,055                                                  | 0                                                        | (3,055)                                                    | 0                                               | (3,055)                                                  | 0                                                         | 65,000                                                  | 0                                            | 0                                         | 0                                                                         | 1,750                                           | 03/01/2046. |
| 3199999.                                                   | Total - Bonds - U.S. Special Revenue and Special Assessments..... |                              |                       |                              |                                   |                    | 255,000        | 255,000          | 266,327                                             | 262,225                                                 | 0                                                        | (7,086)                                                    | 0                                               | (7,086)                                                  | 0                                                         | 255,000                                                 | 0                                            | 0                                         | 0                                                                         | 7,250                                           | XXX         |
| <b>Bonds - Industrial and Miscellaneous</b>                |                                                                   |                              |                       |                              |                                   |                    |                |                  |                                                     |                                                         |                                                          |                                                            |                                                 |                                                          |                                                           |                                                         |                                              |                                           |                                                                           |                                                 |             |
| 75574W AA 5                                                | RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035.....                      |                              | 12/25/2018.           | MBS Paydown.....             |                                   |                    | 7              | 7                | 7                                                   | 0                                                       | 0                                                        | (0)                                                        | 0                                               | (0)                                                      | 0                                                         | 7                                                       | 0                                            | 0                                         | 0                                                                         | 0                                               | 06/25/2035. |
| 78447V AC 2                                                | SLMA 2013-B A2B ABS FLT 05/15/2030.....                           |                              | 12/15/2018.           | MBS Paydown.....             |                                   |                    | 247,804        | 247,804          | 247,804                                             | 247,804                                                 | 0                                                        | 0                                                          | 0                                               | 0                                                        | 0                                                         | 247,804                                                 | 0                                            | 0                                         | 0                                                                         | 3,883                                           | 06/17/2030. |
| 83405L AA 8                                                | SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026.....                      |                              | 12/25/2018.           | MBS Paydown.....             |                                   |                    | 282,036        | 282,036          | 282,024                                             | 282,025                                                 | 0                                                        | 9                                                          | 0                                               | 9                                                        | 0                                                         | 282,036                                                 | 0                                            | 0                                         | 0                                                                         | 2,961                                           | 09/25/2026. |
| 92935V AE 8                                                | WFRBS 2011-C3 A3 SEQ 3.998 03/15/44.....                          |                              | 12/15/2018.           | MBS Paydown.....             |                                   |                    | 312,389        | 312,389          | 312,291                                             | 311,948                                                 | 0                                                        | 222                                                        | 0                                               | 222                                                      | 0                                                         | 312,389                                                 | 0                                            | 0                                         | 0                                                                         | 4,294                                           | 03/15/2044. |
| 3899999.                                                   | Total - Bonds - Industrial and Miscellaneous.....                 |                              |                       |                              |                                   |                    | 842,236        | 842,236          | 842,126                                             | 841,777                                                 | 0                                                        | 231                                                        | 0                                               | 231                                                      | 0                                                         | 842,236                                                 | 0                                            | 0                                         | 0                                                                         | 11,138                                          | XXX         |
| 8399997.                                                   | Total - Bonds - Part 4.....                                       |                              |                       |                              |                                   |                    | 3,297,236      | 3,297,236        | 3,311,547                                           | 3,304,394                                               | 0                                                        | (7,247)                                                    | 0                                               | (7,247)                                                  | 0                                                         | 3,297,236                                               | 0                                            | 0                                         | 0                                                                         | 31,188                                          | XXX         |
| 8399999.                                                   | Total - Bonds.....                                                |                              |                       |                              |                                   |                    | 3,297,236      | 3,297,236        | 3,311,547                                           | 3,304,394                                               | 0                                                        | (7,247)                                                    | 0                                               | (7,247)                                                  | 0                                                         | 3,297,236                                               | 0                                            | 0                                         | 0                                                                         | 31,188                                          | XXX         |
| 9999999.                                                   | Total - Bonds, Preferred and Common Stocks.....                   |                              |                       |                              |                                   |                    | 3,297,236      | XXX              | 3,311,547                                           | 3,304,394                                               | 0                                                        | (7,247)                                                    | 0                                               | (7,247)                                                  | 0                                                         | 3,297,236                                               | 0                                            | 0                                         | 0                                                                         | 31,188                                          | XXX         |

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

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

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

**Sch. DA - Pt. 1**  
**NONE**

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

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

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

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

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

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

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

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

**GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

| 1                                       | 2    | 3                   | 4                                          | 5                                                            | 6           | 7   |
|-----------------------------------------|------|---------------------|--------------------------------------------|--------------------------------------------------------------|-------------|-----|
| Depository                              | Code | Rate of<br>Interest | Amount of Interest<br>Received During Year | Amount of Interest<br>Accrued December 31<br>of Current Year | Balance     | *   |
| <b>Open Depositories</b>                |      |                     |                                            |                                                              |             |     |
| The Bank of New York Mellon.....        |      | .....0.85           | .....24                                    | .....0                                                       | .....5,054  | XXX |
| PNC Bank.....                           |      | .....0.00           | .....0                                     | .....0                                                       | .....36,406 | XXX |
| 0199999. Total - Open Depositories..... | XXX  | XXX                 | .....24                                    | .....0                                                       | .....41,459 | XXX |
| 0399999. Total Cash on Deposit.....     | XXX  | XXX                 | .....24                                    | .....0                                                       | .....41,459 | XXX |
| 0599999. Total Cash.....                | XXX  | XXX                 | .....24                                    | .....0                                                       | .....41,459 | XXX |

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

|                  |             |               |             |                   |             |                   |             |
|------------------|-------------|---------------|-------------|-------------------|-------------|-------------------|-------------|
| 1. January.....  | .....43,930 | 4. April..... | .....43,314 | 7. July.....      | .....42,489 | 10. October.....  | .....41,975 |
| 2. February..... | .....43,762 | 5. May.....   | .....43,344 | 8. August.....    | .....43,626 | 11. November..... | .....41,660 |
| 3. March.....    | .....43,284 | 6. June.....  | .....42,782 | 9. September..... | .....42,353 | 12. December..... | .....41,459 |

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

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP                                                       | 2<br>Description                                                       | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|------------------------------------------------------------------|------------------------------------------------------------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| <b>Exempt Money Market Mutual Funds as Identified by the SVO</b> |                                                                        |           |                    |                       |                    |                                   |                                       |                                  |
| 825252 40 6                                                      | Invesco Advisors Inc. Treasury Portfolio Institutional Class.....      |           | 12/31/2018.....    | 2.300                 |                    | 4,489,347                         | .0                                    | 73,232                           |
| 8599999.                                                         | Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |           |                    |                       |                    | 4,489,347                         | .0                                    | 73,232                           |
| 8899999.                                                         | Total - Cash Equivalents.....                                          |           |                    |                       |                    | 4,489,347                         | .0                                    | 73,232                           |

**GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY****SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

| States, Etc.                       | 1<br>Type of<br>Deposit | 2<br>Purpose of Deposit | Deposits for the<br>Benefit of All Policyholders |                 | All Other Special Deposits            |                 |
|------------------------------------|-------------------------|-------------------------|--------------------------------------------------|-----------------|---------------------------------------|-----------------|
|                                    |                         |                         | 3<br>Book/Adjusting<br>Carrying Value            | 4<br>Fair Value | 5<br>Book/Adjusting<br>Carrying Value | 6<br>Fair Value |
| 1. Alabama.....                    | .AL                     |                         | 0                                                | .0              | 0                                     | 0               |
| 2. Alaska.....                     | .AK                     |                         | 0                                                | .0              | 0                                     | 0               |
| 3. Arizona.....                    | .AZ                     |                         | 0                                                | .0              | 0                                     | 0               |
| 4. Arkansas.....                   | .AR                     |                         | 0                                                | .0              | 0                                     | 0               |
| 5. California.....                 | .CA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 6. Colorado.....                   | .CO                     |                         | 0                                                | .0              | 0                                     | 0               |
| 7. Connecticut.....                | .CT                     |                         | 0                                                | .0              | 0                                     | 0               |
| 8. Delaware.....                   | .DE                     |                         | 0                                                | .0              | 0                                     | 0               |
| 9. District of Columbia.....       | .DC                     |                         | 0                                                | .0              | 0                                     | 0               |
| 10. Florida.....                   | .FL                     |                         | 0                                                | .0              | 331,950                               | 372,976         |
| 11. Georgia.....                   | .GA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 12. Hawaii.....                    | .HI                     |                         | 0                                                | .0              | 0                                     | 0               |
| 13. Idaho.....                     | .ID                     |                         | 0                                                | .0              | 0                                     | 0               |
| 14. Illinois.....                  | .IL                     |                         | 0                                                | .0              | 0                                     | 0               |
| 15. Indiana.....                   | .IN                     |                         | 0                                                | .0              | 0                                     | 0               |
| 16. Iowa.....                      | .IA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 17. Kansas.....                    | .KS                     |                         | 0                                                | .0              | 0                                     | 0               |
| 18. Kentucky.....                  | .KY                     |                         | 0                                                | .0              | 0                                     | 0               |
| 19. Louisiana.....                 | .LA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 20. Maine.....                     | .ME                     |                         | 0                                                | .0              | 0                                     | 0               |
| 21. Maryland.....                  | .MD                     |                         | 0                                                | .0              | 0                                     | 0               |
| 22. Massachusetts.....             | .MA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 23. Michigan.....                  | .MI                     |                         | 0                                                | .0              | 0                                     | 0               |
| 24. Minnesota.....                 | .MN                     |                         | 0                                                | .0              | 0                                     | 0               |
| 25. Mississippi.....               | .MS                     |                         | 0                                                | .0              | 0                                     | 0               |
| 26. Missouri.....                  | .MO                     |                         | 0                                                | .0              | 0                                     | 0               |
| 27. Montana.....                   | .MT                     |                         | 0                                                | .0              | 0                                     | 0               |
| 28. Nebraska.....                  | .NE                     |                         | 0                                                | .0              | 0                                     | 0               |
| 29. Nevada.....                    | .NV                     |                         | 0                                                | .0              | 0                                     | 0               |
| 30. New Hampshire.....             | .NH                     |                         | 0                                                | .0              | 0                                     | 0               |
| 31. New Jersey.....                | .NJ                     |                         | 0                                                | .0              | 0                                     | 0               |
| 32. New Mexico.....                | .NM                     |                         | 0                                                | .0              | 0                                     | 0               |
| 33. New York.....                  | .NY                     |                         | 0                                                | .0              | 0                                     | 0               |
| 34. North Carolina.....            | .NC                     |                         | 0                                                | .0              | 368,974                               | 368,269         |
| 35. North Dakota.....              | .ND                     |                         | 0                                                | .0              | 0                                     | 0               |
| 36. Ohio.....                      | .OH                     |                         | 1,793,624                                        | 1,790,195       | 0                                     | 0               |
| 37. Oklahoma.....                  | .OK                     |                         | 0                                                | .0              | 0                                     | 0               |
| 38. Oregon.....                    | .OR                     |                         | 0                                                | .0              | 0                                     | 0               |
| 39. Pennsylvania.....              | .PA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 40. Rhode Island.....              | .RI                     |                         | 0                                                | .0              | 0                                     | 0               |
| 41. South Carolina.....            | .SC                     |                         | 0                                                | .0              | 0                                     | 0               |
| 42. South Dakota.....              | .SD                     |                         | 0                                                | .0              | 0                                     | 0               |
| 43. Tennessee.....                 | .TN                     |                         | 0                                                | .0              | 0                                     | 0               |
| 44. Texas.....                     | .TX                     |                         | 0                                                | .0              | 0                                     | 0               |
| 45. Utah.....                      | .UT                     |                         | 0                                                | .0              | 0                                     | 0               |
| 46. Vermont.....                   | .VT                     |                         | 0                                                | .0              | 0                                     | 0               |
| 47. Virginia.....                  | .VA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 48. Washington.....                | .WA                     |                         | 0                                                | .0              | 0                                     | 0               |
| 49. West Virginia.....             | .WV                     |                         | 0                                                | .0              | 0                                     | 0               |
| 50. Wisconsin.....                 | .WI                     |                         | 0                                                | .0              | 0                                     | 0               |
| 51. Wyoming.....                   | .WY                     |                         | 0                                                | .0              | 0                                     | 0               |
| 52. American Samoa.....            | .AS                     |                         | 0                                                | .0              | 0                                     | 0               |
| 53. Guam.....                      | .GU                     |                         | 0                                                | .0              | 0                                     | 0               |
| 54. Puerto Rico.....               | .PR                     |                         | 0                                                | .0              | 0                                     | 0               |
| 55. US Virgin Islands.....         | .VI                     |                         | 0                                                | .0              | 0                                     | 0               |
| 56. Northern Mariana Islands.....  | .MP                     |                         | 0                                                | .0              | 0                                     | 0               |
| 57. Canada.....                    | .CAN                    |                         | 0                                                | .0              | 0                                     | 0               |
| 58. Aggregate Alien and Other..... | .OT                     | XXX                     | XXX                                              | XXX             | 1,793,624                             | 1,790,195       |
| 59. Total.....                     |                         | XXX                     | XXX                                              | XXX             | 700,924                               | 741,245         |

**DETAILS OF WRITE-INS**

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

# 2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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