



ANNUAL STATEMENT

For the Year Ended December 31, 2018  
of the Condition and Affairs of the

NATIONWIDE INSURANCE COMPANY OF FLORIDA

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

NAIC Company Code.....10948

Employer's ID Number.....31-1613686

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized.....August 18, 1998

Commenced Business.....August 18, 1998

Statutory Home Office

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

Main Administrative Office

1100 LOCUST STREET .. DES MOINES .. IA .. US .. 50391-1100  
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-7111  
(Area Code) (Telephone Number)

Mail Address

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

Primary Location of Books and Records

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

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

Internet Web Site Address

WWW.NATIONWIDE.COM

Statutory Statement Contact

CHERYL M. DENNIS  
(Name)

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

FINRPT@NATIONWIDE.COM  
(E-Mail Address)

866-315-1430  
(Fax Number)

OFFICERS

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

OTHER

|                           |                            |                      |                          |
|---------------------------|----------------------------|----------------------|--------------------------|
| DAVID GERARD ARANGO       | SVP-P&C PERS LINES         | PAMELA ANN BIESECKER | SVP-HEAD OF TAXATION     |
| MARTHA LOVETTE FRYE       | SR REG VP-SOUTHEAST DIST   | GALE VERDELL KING    | EXEC VP-CHIEF ADMIN OFFC |
| JENNIFER BOYD MACKENZIE # | SVP-ENTERPRISE BRAND MARKT | ERIC EUGENE SMITH    | SVP-P&C COMM LINES       |

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me

This 11 day of February 2019

a. Is this an original filing?

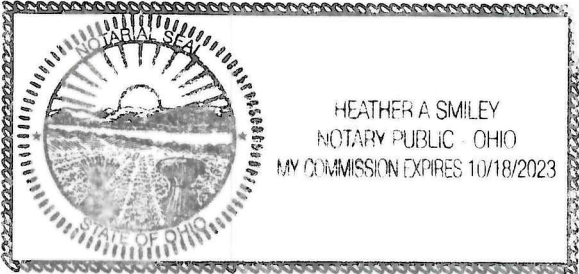
Yes [X] No [ ]

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached



NATIONWIDE INSURANCE COMPANY OF FLORIDA  
SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |            | Admitted Assets as Reported<br>in the Annual Statement |                                                       |                                 |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|------------|--------------------------------------------------------|-------------------------------------------------------|---------------------------------|------------|
|                                                                                                                                                       | 1                            | 2          | 3                                                      | 4                                                     | 5                               | 6          |
|                                                                                                                                                       | Amount                       | Percentage | Amount                                                 | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage |
| 1. Bonds:                                                                                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.1 U.S. treasury securities.....                                                                                                                     | 9,108,945                    | 38.5       | 9,108,945                                              |                                                       | 9,108,945                       | 38.5       |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |            |                                                        |                                                       |                                 |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |            |                                                        |                                                       |                                 |            |
| 1.41 States, territories and possessions general obligations.....                                                                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 553,734                      | 2.3        | 553,734                                                |                                                       | 553,734                         | 2.3        |
| 1.44 Industrial development and similar obligations.....                                                                                              |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.51 Pass-through securities:                                                                                                                         |                              |            |                                                        |                                                       |                                 |            |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     | 86,571                       | 0.4        | 86,571                                                 |                                                       | 86,571                          | 0.4        |
| 1.513 All other.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.52 CMOs and REMICs:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            | 467,292                      | 2.0        | 467,292                                                |                                                       | 467,292                         | 2.0        |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.523 All other.....                                                                                                                                  | 3,256,969                    | 13.8       | 3,256,969                                              |                                                       | 3,256,969                       | 13.8       |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                              |            |                                                        |                                                       |                                 |            |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 7,836,763                    | 33.2       | 7,836,763                                              |                                                       | 7,836,763                       | 33.2       |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          | 866,103                      | 3.7        | 866,103                                                |                                                       | 866,103                         | 3.7        |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3. Equity interests:                                                                                                                                  |                              |            |                                                        |                                                       |                                 |            |
| 3.1 Investments in mutual funds.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.2 Preferred stocks:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 3.21 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.22 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                              |            |                                                        |                                                       |                                 |            |
| 3.31 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.32 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.4 Other equity securities:                                                                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.41 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.42 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.51 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.52 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4. Mortgage loans:                                                                                                                                    |                              |            |                                                        |                                                       |                                 |            |
| 4.1 Construction and land development.....                                                                                                            |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.2 Agricultural.....                                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.3 Single family residential properties.....                                                                                                         |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.4 Multifamily residential properties.....                                                                                                           |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.5 Commercial loans.....                                                                                                                             |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5. Real estate investments:                                                                                                                           |                              |            |                                                        |                                                       |                                 |            |
| 5.1 Property occupied by company.....                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 6. Contract loans.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 7. Derivatives.....                                                                                                                                   |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 8. Receivables for securities.....                                                                                                                    |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                |                              | 0.0        |                                                        | XXX                                                   | XXX                             | XXX        |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 1,456,634                    | 6.2        | 1,456,634                                              |                                                       | 1,456,634                       | 6.2        |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 12. Total invested assets.....                                                                                                                        | 23,633,011                   | 100.0      | 23,633,011                                             | 0                                                     | 23,633,011                      | 100.0      |

NATIONWIDE INSURANCE COMPANY OF FLORIDA

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                 |         |            |
|-----|-----------------------------------------------------------------------------------------------------------------|---------|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                                                    |         | 23,271,146 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                                                        |         |            |
| 3.  | Accrual of discount.....                                                                                        |         | 64,894     |
| 4.  | Unrealized valuation increase (decrease):                                                                       |         |            |
| 4.1 | Part 1, Column 12.....                                                                                          | 142,000 |            |
| 4.2 | Part 2, Section 1, Column 15.....                                                                               |         |            |
| 4.3 | Part 2, Section 2, Column 13.....                                                                               |         |            |
| 4.4 | Part 4, Column 11.....                                                                                          | 28,821  | 170,821    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                                                          |         | (29,482)   |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....                                    |         | 1,196,638  |
| 7.  | Deduct amortization of premium.....                                                                             |         | 104,365    |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                                                  |         |            |
| 8.1 | Part 1, Column 15.....                                                                                          |         |            |
| 8.2 | Part 2, Section 1, Column 19.....                                                                               |         |            |
| 8.3 | Part 2, Section 2, Column 16.....                                                                               |         |            |
| 8.4 | Part 4, Column 15.....                                                                                          |         | 0          |
| 9.  | Deduct current year's other-than-temporary impairment recognized:                                               |         |            |
| 9.1 | Part 1, Column 14.....                                                                                          |         |            |
| 9.2 | Part 2, Section 1, Column 17.....                                                                               |         |            |
| 9.3 | Part 2, Section 2, Column 14.....                                                                               |         |            |
| 9.4 | Part 4, Column 13.....                                                                                          |         | 0          |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)..... |         |            |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....                         |         | 22,176,376 |
| 12. | Deduct total nonadmitted amounts.....                                                                           |         |            |
| 13. | Statement value at end of current period (Line 11 minus Line 12).....                                           |         | 22,176,376 |

NATIONWIDE INSURANCE COMPANY OF FLORIDA

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                                     |                                         | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....                   | .....9,108,945                       | .....9,087,317  | .....9,175,792   | .....8,700,000             |
|                                                                                                                                                                                 | 2. Canada.....                          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                          | .....9,108,945                       | .....9,087,317  | .....9,175,792   | .....8,700,000             |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                          |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                          |                                      |                 |                  |                            |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                          | .....1,107,598                       | .....1,142,523  | .....1,144,543   | .....1,052,292             |
| Industrial and Miscellaneous,<br>SVO Identified Funds, Bank Loans<br>and Hybrid Securities (Unaffiliated)                                                                       | 8. United States.....                   | .....11,093,731                      | .....11,273,876 | .....11,087,477  | .....10,991,822            |
|                                                                                                                                                                                 | 9. Canada.....                          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....                | .....866,103                         | .....877,421    | .....873,214     | .....858,617               |
|                                                                                                                                                                                 | 11. Totals.....                         | .....11,959,834                      | .....12,151,297 | .....11,960,691  | .....11,850,439            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. <b>Total Bonds</b> .....            | .....22,176,377                      | .....22,381,137 | .....22,281,026  | .....21,602,731            |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 15. Canada.....                         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....                |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                         | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 19. <b>Total Preferred Stocks</b> ..... | .....0                               | .....0          | .....0           |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 21. Canada.....                         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 22. Other Countries.....                |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 23. Totals.....                         | .....0                               | .....0          | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 25. <b>Total Common Stocks</b> .....    | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 26. <b>Total Stocks</b> .....           | .....0                               | .....0          | .....0           |                            |
|                                                                                                                                                                                 | 27. <b>Total Bonds and Stocks</b> ..... | .....22,176,377                      | .....22,381,137 | .....22,281,026  |                            |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                   |                        | 2,557,627                           | 6,551,318                             |                                        |                       | XXX                      | 9,108,945                  | 41.1                                 | 8,975,600                              | 38.6                              | 9,108,945                      |                                     |
| 1.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.7 Totals.....                                                                   | 0                      | 2,557,627                           | 6,551,318                             | 0                                      | 0                     | XXX                      | 9,108,945                  | 41.1                                 | 8,975,600                              | 38.6                              | 9,108,945                      | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   | 158,964                | 193,273                             | 672,235                               | 83,125                                 |                       | XXX                      | 1,107,597                  | 5.0                                  | 1,934,894                              | 8.3                               | 1,107,597                      |                                     |
| 5.2 NAIC 2.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.3 NAIC 3.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.4 NAIC 4.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.5 NAIC 5.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.6 NAIC 6.....                                                                   |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 5.7 Totals.....                                                                   | 158,964                | 193,273                             | 672,235                               | 83,125                                 | 0                     | XXX                      | 1,107,597                  | 5.0                                  | 1,934,894                              | 8.3                               | 1,107,597                      | 0                                   |

5015

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

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

901S

| NAIC Designation                               | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 6.1 NAIC 1.....                                | 155,415                | 3,866,425                           | 3,149,194                             | 260,093                                |                       | XXX                      | 7,431,127                  | 33.5                                 | 7,722,475                              | 33.2                              | 5,919,418                      | 1,511,709                           |
| 6.2 NAIC 2.....                                | 104,837                | 2,214,193                           | 2,209,676                             |                                        |                       | XXX                      | 4,528,706                  | 20.4                                 | 4,638,177                              | 19.9                              | 4,528,707                      |                                     |
| 6.3 NAIC 3.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.4 NAIC 4.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.5 NAIC 5.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.6 NAIC 6.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 6.7 Totals.....                                | 260,252                | 6,080,618                           | 5,358,870                             | 260,093                                | 0                     | XXX                      | 11,959,833                 | 53.9                                 | 12,360,652                             | 53.1                              | 10,448,125                     | 1,511,709                           |
| 7. Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 7.1 NAIC 1.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.2 NAIC 2.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.3 NAIC 3.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.4 NAIC 4.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.5 NAIC 5.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.6 NAIC 6.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 7.7 Totals.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8. Parent, Subsidiaries and Affiliates         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 8.1 NAIC 1.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.2 NAIC 2.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.3 NAIC 3.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.4 NAIC 4.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.5 NAIC 5.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.6 NAIC 6.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 8.7 Totals.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9. SVO Identified Funds                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 9.1 NAIC 1.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.2 NAIC 2.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.3 NAIC 3.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.4 NAIC 4.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.5 NAIC 5.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.6 NAIC 6.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 9.7 Totals.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 10. Bank Loans                                 |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1 NAIC 1.....                               |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.2 NAIC 2.....                               |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.3 NAIC 3.....                               |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.4 NAIC 4.....                               |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.5 NAIC 5.....                               |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.6 NAIC 6.....                               |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               |                                |                                     |
| 10.7 Totals.....                               | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                                   |

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                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|-------------------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
|                                                             | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 11.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 11. Total Bonds Current Year                                |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 11.1 NAIC 1.....                                            | (d).....314,379   | .....6,617,325                 | .....10,372,747                  | .....343,218                      | .....0           | .....0              | .....17,647,669       | .....79.6                       | .....XXX                          | .....XXX                    | .....16,135,960          | .....1,511,709                |
| 11.2 NAIC 2.....                                            | (d).....104,837   | .....2,214,193                 | .....2,209,676                   | .....0                            | .....0           | .....0              | .....4,528,706        | .....20.4                       | .....XXX                          | .....XXX                    | .....4,528,707           | .....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              | (c).....0             | .....0.0                        | .....XXX                          | .....XXX                    | .....0                   | .....0                        |
| 11.6 NAIC 6.....                                            | (d).....0         | .....0                         | .....0                           | .....0                            | .....0           | .....0              | (c).....0             | .....0.0                        | .....XXX                          | .....XXX                    | .....0                   | .....0                        |
| 11.7 Totals.....                                            | .....419,216      | .....8,831,518                 | .....12,582,423                  | .....343,218                      | .....0           | .....0              | (b).....22,176,375    | .....100.0                      | .....XXX                          | .....XXX                    | .....20,664,667          | .....1,511,709                |
| 11.8 Line 11.7 as a % of Col. 7.....                        | .....1.9          | .....39.8                      | .....56.7                        | .....1.5                          | .....0.0         | .....0.0            | .....100.0            | .....XXX                        | .....XXX                          | .....XXX                    | .....93.2                | .....6.8                      |
| 12. Total Bonds Prior Year                                  |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 12.1 NAIC 1.....                                            | .....766,963      | .....6,471,331                 | .....9,634,421                   | .....1,760,254                    |                  |                     | .....XXX              | .....XXX                        | .....18,632,969                   | .....80.1                   | .....16,946,718          | .....1,686,251                |
| 12.2 NAIC 2.....                                            | .....103,262      | .....2,302,815                 | .....2,232,100                   |                                   |                  |                     | .....XXX              | .....XXX                        | .....4,638,177                    | .....19.9                   | .....4,638,177           |                               |
| 12.3 NAIC 3.....                                            |                   |                                |                                  |                                   |                  |                     | .....XXX              | .....XXX                        | .....0                            | .....0.0                    |                          |                               |
| 12.4 NAIC 4.....                                            |                   |                                |                                  |                                   |                  |                     | .....XXX              | .....XXX                        | .....0                            | .....0.0                    |                          |                               |
| 12.5 NAIC 5.....                                            |                   |                                |                                  |                                   |                  |                     | .....XXX              | .....XXX                        | (c).....0                         | .....0.0                    |                          |                               |
| 12.6 NAIC 6.....                                            |                   |                                |                                  |                                   |                  |                     | .....XXX              | .....XXX                        | (c).....0                         | .....0.0                    |                          |                               |
| 12.7 Totals.....                                            | .....870,225      | .....8,774,146                 | .....11,866,521                  | .....1,760,254                    | .....0           | .....0              | .....XXX              | .....XXX                        | (b).....23,271,146                | .....100.0                  | .....21,584,895          | .....1,686,251                |
| 12.8 Line 12.7 as a % of Col. 9.....                        | .....3.7          | .....37.7                      | .....51.0                        | .....7.6                          | .....0.0         | .....0.0            | .....XXX              | .....XXX                        | .....100.0                        | .....XXX                    | .....92.8                | .....7.2                      |
| 13. Total Publicly Traded Bonds                             |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 13.1 NAIC 1.....                                            | .....209,997      | .....5,847,309                 | .....9,958,346                   | .....120,309                      |                  |                     | .....16,135,961       | .....72.8                       | .....16,946,718                   | .....72.8                   | .....16,135,961          | .....XXX                      |
| 13.2 NAIC 2.....                                            | .....104,837      | .....2,214,193                 | .....2,209,676                   |                                   |                  |                     | .....4,528,706        | .....20.4                       | .....4,638,177                    | .....19.9                   | .....4,528,706           | .....XXX                      |
| 13.3 NAIC 3.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | .....XXX                      |
| 13.4 NAIC 4.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | .....XXX                      |
| 13.5 NAIC 5.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | .....XXX                      |
| 13.6 NAIC 6.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | .....XXX                      |
| 13.7 Totals.....                                            | .....314,834      | .....8,061,502                 | .....12,168,022                  | .....120,309                      | .....0           | .....0              | .....20,664,667       | .....93.2                       | .....21,584,895                   | .....92.8                   | .....20,664,667          | .....XXX                      |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....1.5          | .....39.0                      | .....58.9                        | .....0.6                          | .....0.0         | .....0.0            | .....100.0            | .....XXX                        | .....XXX                          | .....XXX                    | .....100.0               | .....XXX                      |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11..... | .....1.4          | .....36.4                      | .....54.9                        | .....0.5                          | .....0.0         | .....0.0            | .....93.2             | .....XXX                        | .....XXX                          | .....XXX                    | .....93.2                | .....XXX                      |
| 14. Total Privately Placed Bonds                            |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 14.1 NAIC 1.....                                            | .....104,383      | .....770,016                   | .....414,401                     | .....222,909                      |                  |                     | .....1,511,709        | .....6.8                        | .....1,686,251                    | .....7.2                    | .....XXX                 | .....1,511,709                |
| 14.2 NAIC 2.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....XXX                 | .....0                        |
| 14.3 NAIC 3.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....XXX                 | .....0                        |
| 14.4 NAIC 4.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....XXX                 | .....0                        |
| 14.5 NAIC 5.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....XXX                 | .....0                        |
| 14.6 NAIC 6.....                                            |                   |                                |                                  |                                   |                  |                     | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....XXX                 | .....0                        |
| 14.7 Totals.....                                            | .....104,383      | .....770,016                   | .....414,401                     | .....222,909                      | .....0           | .....0              | .....1,511,709        | .....6.8                        | .....1,686,251                    | .....7.2                    | .....XXX                 | .....1,511,709                |
| 14.8 Line 14.7 as a % of Col. 7.....                        | .....6.9          | .....50.9                      | .....27.4                        | .....14.7                         | .....0.0         | .....0.0            | .....100.0            | .....XXX                        | .....XXX                          | .....XXX                    | .....XXX                 | .....100.0                    |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11..... | .....0.5          | .....3.5                       | .....1.9                         | .....1.0                          | .....0.0         | .....0.0            | .....6.8              | .....XXX                        | .....XXX                          | .....XXX                    | .....XXX                 | .....6.8                      |

SI07

(a) Includes \$.....1,511,709 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

|                                                                                   | 1                    | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                        |
|-----------------------------------------------------------------------------------|----------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                                              | 1<br>Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 11.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 1. U.S. Governments                                                               |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 1.1 Issuer Obligations.....                                                       |                      | 2,557,627                      | 6,551,318                        |                                   |                  | XXX                 | 9,108,945             | 41.1                            | 8,975,600                         | 38.6                        | 9,108,945                |                           |
| 1.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.5 Totals.....                                                                   | 0                    | 2,557,627                      | 6,551,318                        | 0                                 | 0                | XXX                 | 9,108,945             | 41.1                            | 8,975,600                         | 38.6                        | 9,108,945                | 0                         |
| 2. All Other Governments                                                          |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 2.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 3.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 4.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 5.1 Issuer Obligations.....                                                       |                      |                                | 553,734                          |                                   |                  | XXX                 | 553,734               | 2.5                             | 561,657                           | 2.4                         | 553,734                  |                           |
| 5.2 Residential Mortgage-Backed Securities.....                                   | 158,964              | 193,273                        | 118,502                          | 83,125                            |                  | XXX                 | 553,864               | 2.5                             | 1,373,237                         | 5.9                         | 553,863                  |                           |
| 5.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.5 Totals.....                                                                   | 158,964              | 193,273                        | 672,236                          | 83,125                            | 0                | XXX                 | 1,107,598             | 5.0                             | 1,934,894                         | 8.3                         | 1,107,597                | 0                         |
| 6. Industrial and Miscellaneous (unaffiliated)                                    |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 6.1 Issuer Obligations.....                                                       | 69,358               | 3,268,021                      | 3,389,305                        |                                   |                  | XXX                 | 6,726,684             | 30.3                            | 6,803,736                         | 29.2                        | 5,860,582                | 866,103                   |
| 6.2 Residential Mortgage-Backed Securities.....                                   | 51,033               | 139,802                        | 85,300                           | 37,184                            |                  | XXX                 | 313,319               | 1.4                             | 411,725                           | 1.8                         | 313,319                  |                           |
| 6.3 Commercial Mortgage-Backed Securities.....                                    |                      | 1,311,493                      | 1,651,696                        |                                   |                  | XXX                 | 2,963,189             | 13.4                            | 2,974,913                         | 12.8                        | 2,963,189                |                           |
| 6.4 Other Loan-Backed and Structured Securities.....                              | 139,862              | 1,361,302                      | 232,568                          | 222,909                           |                  | XXX                 | 1,956,641             | 8.8                             | 2,170,278                         | 9.3                         | 1,311,035                | 645,606                   |
| 6.5 Totals.....                                                                   | 260,253              | 6,080,618                      | 5,358,869                        | 260,093                           | 0                | XXX                 | 11,959,833            | 53.9                            | 12,360,652                        | 53.1                        | 10,448,125               | 1,511,709                 |
| 7. Hybrid Securities                                                              |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 7.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 8. Parent, Subsidiaries and Affiliates                                            |                      |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                           |
| 8.1 Issuer Obligations.....                                                       |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.2 Residential Mortgage-Backed Securities.....                                   |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.3 Commercial Mortgage-Backed Securities.....                                    |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.4 Other Loan-Backed and Structured Securities.....                              |                      |                                |                                  |                                   |                  | XXX                 | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.5 Totals.....                                                                   | 0                    | 0                              | 0                                | 0                                 | 0                | XXX                 | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |

8018

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

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

| Distribution by Type                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. <b>SVO Identified Funds</b>                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | .....                    | .....0                     | .....0.0                             | .....                                  | .....0.0                          | .....                          | .....                           |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | .....                    | .....0                     | .....0.0                             | .....                                  | .....0.0                          | .....                          | .....                           |
| 9.3 Totals.....                                             | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 10. <b>Bank Loans</b>                                       |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Bank Loans - Issued.....                               | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....                          | .....                           |
| 10.2 Bank Loans - Acquired.....                             | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....                          | .....                           |
| 10.3 Totals.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX.....                 | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | .....0                          |
| 11. <b>Total Bonds Current Year</b>                         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 69,358                 | 5,825,648                           | 10,494,357                            | .....0                                 | .....0                | XXX.....                 | 16,389,363                 | 73.9                                 | XXX.....                               | XXX.....                          | 15,523,261                     | 866,103                         |
| 11.2 Residential Mortgage-Backed Securities.....            | 209,997                | 333,075                             | 203,802                               | 120,309                                | .....0                | XXX.....                 | 867,183                    | 3.9                                  | XXX.....                               | XXX.....                          | 867,182                        | .....0                          |
| 11.3 Commercial Mortgage-Backed Securities.....             | .....0                 | 1,311,493                           | 1,651,696                             | .....0                                 | .....0                | XXX.....                 | 2,963,189                  | 13.4                                 | XXX.....                               | XXX.....                          | 2,963,189                      | .....0                          |
| 11.4 Other Loan-Backed and Structured Securities.....       | 139,862                | 1,361,302                           | 232,568                               | 222,909                                | .....0                | XXX.....                 | 1,956,641                  | 8.8                                  | XXX.....                               | XXX.....                          | 1,311,035                      | 645,606                         |
| 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.....                                            | 419,217                | 8,831,518                           | 12,582,423                            | 343,218                                | .....0                | .....0                   | 22,176,376                 | 100.0                                | XXX.....                               | XXX.....                          | 20,664,667                     | 1,511,709                       |
| 11.8 Line 11.7 as a % of Col. 7.....                        | 1.9                    | 39.8                                | 56.7                                  | 1.5                                    | .....0.0              | .....0.0                 | 100.0                      | XXX.....                             | XXX.....                               | XXX.....                          | 93.2                           | 6.8                             |
| 12. <b>Total Bonds Prior Year</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | 63,314                 | 5,704,850                           | 9,155,642                             | 1,417,187                              | .....                 | XXX.....                 | XXX.....                   | XXX.....                             | 16,340,993                             | 70.2                              | 15,410,232                     | 930,760                         |
| 12.2 Residential Mortgage-Backed Securities.....            | 643,419                | 934,069                             | 136,606                               | 70,868                                 | .....                 | XXX.....                 | XXX.....                   | XXX.....                             | 1,784,962                              | 7.7                               | 1,784,963                      | .....                           |
| 12.3 Commercial Mortgage-Backed Securities.....             | .....                  | 666,548                             | 2,308,365                             | .....                                  | .....                 | XXX.....                 | XXX.....                   | XXX.....                             | 2,974,913                              | 12.8                              | 2,974,913                      | .....                           |
| 12.4 Other Loan-Backed and Structured Securities.....       | 163,493                | 1,468,678                           | 265,908                               | 272,199                                | .....                 | XXX.....                 | XXX.....                   | XXX.....                             | 2,170,278                              | 9.3                               | 1,414,787                      | 755,491                         |
| 12.5 SVO Identified Funds.....                              | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | XXX.....                 | XXX.....                   | XXX.....                             | .....0                                 | .....0.0                          | .....                          | .....                           |
| 12.6 Bank Loans.....                                        | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | XXX.....                 | XXX.....                   | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | XXX.....                        |
| 12.7 Totals.....                                            | 870,226                | 8,774,145                           | 11,866,521                            | 1,760,254                              | .....0                | .....0                   | XXX.....                   | XXX.....                             | 23,271,146                             | 100.0                             | 21,584,895                     | 1,686,251                       |
| 12.8 Line 12.7 as a % of Col. 9.....                        | 3.7                    | 37.7                                | 51.0                                  | 7.6                                    | .....0.0              | .....0.0                 | XXX.....                   | XXX.....                             | 100.0                                  | XXX.....                          | 92.8                           | 7.2                             |
| 13. <b>Total Publicly Traded Bonds</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                | .....                  | 5,210,737                           | 10,312,524                            | .....                                  | .....                 | XXX.....                 | 15,523,261                 | 70.0                                 | 15,410,232                             | 66.2                              | 15,523,261                     | XXX.....                        |
| 13.2 Residential Mortgage-Backed Securities.....            | 209,997                | 333,075                             | 203,802                               | 120,309                                | .....                 | XXX.....                 | 867,183                    | 3.9                                  | 1,784,963                              | 7.7                               | 867,183                        | XXX.....                        |
| 13.3 Commercial Mortgage-Backed Securities.....             | .....                  | 1,311,493                           | 1,651,696                             | .....                                  | .....                 | XXX.....                 | 2,963,189                  | 13.4                                 | 2,974,913                              | 12.8                              | 2,963,189                      | XXX.....                        |
| 13.4 Other Loan-Backed and Structured Securities.....       | 104,837                | 1,206,198                           | .....                                 | .....                                  | .....                 | XXX.....                 | 1,311,035                  | 5.9                                  | 1,414,787                              | 6.1                               | 1,311,035                      | XXX.....                        |
| 13.5 SVO Identified Funds.....                              | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | XXX.....                        |
| 13.6 Bank Loans.....                                        | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | .....0                         | XXX.....                        |
| 13.7 Totals.....                                            | 314,834                | 8,061,503                           | 12,168,022                            | 120,309                                | .....0                | .....0                   | 20,664,668                 | 93.2                                 | 21,584,895                             | 92.8                              | 20,664,668                     | XXX.....                        |
| 13.8 Line 13.7 as a % of Col. 7.....                        | 1.5                    | 39.0                                | 58.9                                  | 0.6                                    | .....0.0              | .....0.0                 | 100.0                      | XXX.....                             | XXX.....                               | XXX.....                          | 100.0                          | XXX.....                        |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11..... | 1.4                    | 36.4                                | 54.9                                  | 0.5                                    | .....0.0              | .....0.0                 | 93.2                       | XXX.....                             | XXX.....                               | XXX.....                          | 93.2                           | XXX.....                        |
| 14. <b>Total Privately Placed Bonds</b>                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 14.1 Issuer Obligations.....                                | 69,358                 | 614,912                             | 181,833                               | .....                                  | .....                 | XXX.....                 | 866,103                    | 3.9                                  | 930,760                                | 4.0                               | XXX.....                       | 866,103                         |
| 14.2 Residential Mortgage-Backed Securities.....            | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                          |
| 14.3 Commercial Mortgage-Backed Securities.....             | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                          |
| 14.4 Other Loan-Backed and Structured Securities.....       | 35,025                 | 155,104                             | 232,568                               | 222,909                                | .....                 | XXX.....                 | 645,606                    | 2.9                                  | 755,491                                | 3.2                               | XXX.....                       | 645,606                         |
| 14.5 SVO Identified Funds.....                              | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX.....                       | .....0                          |
| 14.6 Bank Loans.....                                        | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | .....0                     | .....0.0                             | XXX.....                               | XXX.....                          | XXX.....                       | .....0                          |
| 14.7 Totals.....                                            | 104,383                | 770,016                             | 414,401                               | 222,909                                | .....0                | .....0                   | 1,511,709                  | 6.8                                  | 1,686,251                              | 7.2                               | XXX.....                       | 1,511,709                       |
| 14.8 Line 14.7 as a % of Col. 7.....                        | 6.9                    | 50.9                                | 27.4                                  | 14.7                                   | .....0.0              | .....0.0                 | 100.0                      | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | 100.0                           |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11..... | 0.5                    | 3.5                                 | 1.9                                   | 1.0                                    | .....0.0              | .....0.0                 | 6.8                        | XXX.....                             | XXX.....                               | XXX.....                          | XXX.....                       | 6.8                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1          | 2     | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|------------|-------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total      | Bonds | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 522,659    |       |                   | 522,659                                      |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 22,504,751 |       |                   | 22,504,751                                   |                                                          |
| 3. Accrual of discount.....                                                              | 0          |       |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0          |       |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 0          |       |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 21,614,954 |       |                   | 21,614,954                                   |                                                          |
| 7. Deduct amortization of premium.....                                                   | 0          |       |                   |                                              |                                                          |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0          |       |                   |                                              |                                                          |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0          |       |                   |                                              |                                                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 1,412,456  | 0     | 0                 | 1,412,456                                    | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0          |       |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 1,412,456  | 0     | 0                 | 1,412,456                                    | 0                                                        |

\$10

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                  | 2                                                                                       |             |                                                 |                                            | Codes |        |                                          | 6         | 7           | Fair Value |                | 10                             | 11             | Change in Book/Adjusted Carrying Value |               |        |        | Interest   |            |         |             |              | Dates                        |                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|-------------|-------------------------------------------------|--------------------------------------------|-------|--------|------------------------------------------|-----------|-------------|------------|----------------|--------------------------------|----------------|----------------------------------------|---------------|--------|--------|------------|------------|---------|-------------|--------------|------------------------------|-------------------------------------------|
|                                                                                                                                                                                                                    | 3                                                                                       | 4           | 5                                               | NAIC Designation and Administrative Symbol | 8     | 9      | Unrealized Valuation Increase (Decrease) |           |             | 13         | 14             |                                |                | 15                                     | 16            | 17     | 18     | 19         | 20         | 21      | 22          |              |                              |                                           |
| CUSIP Identification                                                                                                                                                                                               |                                                                                         | Description |                                                 |                                            | Code  | gn     |                                          | Bond CHAR | Actual Cost |            |                | Rate Used to Obtain Fair Value | Fair Value     |                                        |               |        |        |            |            |         |             | Par Value    | Book/Adjusted Carrying Value | Current Year's (Amortization) / Accretion |
| U.S. Government - Issuer Obligations                                                                                                                                                                               |                                                                                         |             |                                                 |                                            |       |        |                                          |           |             |            |                |                                |                |                                        |               |        |        |            |            |         |             |              |                              |                                           |
| 912810                                                                                                                                                                                                             | EE                                                                                      | 4           | U S Treasury Bd.....                            | SD..                                       | ..    | .....  | .....1                                   | .....     | 2,050,195   | ...106.449 | .....1,596,738 | .....1,500,000                 | .....1,559,050 | .....                                  | .....(50,057) | .....  | .....  | .....8.500 | .....4.850 | FA..... | .....48,159 | .....127,500 | 03/03/2006.                  | 02/15/2020.                               |
| 912810                                                                                                                                                                                                             | PV                                                                                      | 4           | U S Treasury 01/15/2028 TIPS.....               | SD..                                       | ..    | .....  | .....1                                   | .....     | 1,175,719   | ...128.182 | .....1,602,270 | .....1,250,000                 | .....1,457,984 | .....36,595                            | .....4,201    | .....  | .....  | .....1.750 | .....2.163 | JJ..... | .....12,198 | .....25,983  | 02/24/2009.                  | 01/15/2028.                               |
| 912828                                                                                                                                                                                                             | S5                                                                                      | 0           | U S Treasury 7/15/2026 TIPS.....                | .....                                      | ..    | .....  | .....1                                   | .....     | 4,952,726   | ...99.047  | .....4,902,841 | .....4,950,000                 | .....5,093,334 | .....125,274                           | .....16,371   | .....  | .....  | .....0.125 | .....0.459 | JJ..... | .....3,016  | .....6,424   | 12/11/2017.                  | 07/15/2026.                               |
| 912828                                                                                                                                                                                                             | XU                                                                                      | 9           | U S Treasury Nt.....                            | .....                                      | ..    | .....  | .....1                                   | .....     | 997,152     | ...98.547  | .....985,468   | .....1,000,000                 | .....998,577   | .....                                  | .....960      | .....  | .....  | .....1.500 | .....1.599 | JD..... | .....701    | .....15,000  | 07/06/2017.                  | 06/15/2020.                               |
| 0199999.                                                                                                                                                                                                           | U.S. Government - Issuer Obligations.....                                               |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 9,175,792   | XXX        | .....9,087,317 | .....8,700,000                 | .....9,108,945 | .....161,869                           | .....(28,525) | .....0 | .....0 | XXX        | XXX        | XXX     | .....64,074 | .....174,907 | XXX                          | XXX                                       |
| 0599999.                                                                                                                                                                                                           | Total - U.S. Government.....                                                            |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 9,175,792   | XXX        | .....9,087,317 | .....8,700,000                 | .....9,108,945 | .....161,869                           | .....(28,525) | .....0 | .....0 | XXX        | XXX        | XXX     | .....64,074 | .....174,907 | XXX                          | XXX                                       |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations                     |                                                                                         |             |                                                 |                                            |       |        |                                          |           |             |            |                |                                |                |                                        |               |        |        |            |            |         |             |              |                              |                                           |
| 64971W                                                                                                                                                                                                             | TV                                                                                      | 2           | NY City NY Trans Fin Auth Rev Fut Tax Se.....   | .....                                      | ..    | .....2 | .....1FE                                 | .....     | 581,830     | ...112.393 | .....561,965   | .....500,000                   | .....553,734   | .....                                  | .....(7,923)  | .....  | .....  | .....5.000 | .....3.051 | FA..... | .....10,417 | .....25,000  | 04/17/2015.                  | 02/01/2033.                               |
| 2599999.                                                                                                                                                                                                           | U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....                 |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 581,830     | XXX        | .....561,965   | .....500,000                   | .....553,734   | .....0                                 | .....(7,923)  | .....0 | .....0 | XXX        | XXX        | XXX     | .....10,417 | .....25,000  | XXX                          | XXX                                       |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities |                                                                                         |             |                                                 |                                            |       |        |                                          |           |             |            |                |                                |                |                                        |               |        |        |            |            |         |             |              |                              |                                           |
| 31358T                                                                                                                                                                                                             | L8                                                                                      | 0           | FNMA REMIC Ser 1993-33 ZB.....                  | .....                                      | ..    | .....4 | .....1                                   | .....     | 14,596      | ...105.232 | .....14,798    | .....14,062                    | .....14,236    | .....                                  | .....(32)     | .....  | .....  | .....7.500 | .....6.457 | MON...  | .....88     | .....1,055   | 07/13/2001.                  | 03/25/2023.                               |
| 31359U                                                                                                                                                                                                             | TL                                                                                      | 9           | FNMA REMIC Ser 1998-54C.....                    | .....                                      | ..    | .....4 | .....1                                   | .....     | 12,339      | ...103.546 | .....12,729    | .....12,293                    | .....12,299    | .....                                  | .....(1)      | .....  | .....  | .....6.000 | .....5.911 | MON...  | .....61     | .....737     | 09/19/2001.                  | 09/18/2028.                               |
| 31359V                                                                                                                                                                                                             | BH                                                                                      | 5           | FNMA REMIC Ser 1998-73 CI MZ.....               | .....                                      | ..    | .....4 | .....1                                   | .....     | 43,702      | ...100.054 | .....42,607    | .....42,584                    | .....43,228    | .....                                  | .....27       | .....  | .....  | .....6.300 | .....6.137 | MON...  | .....224    | .....2,683   | 09/25/2002.                  | 10/17/2038.                               |
| 31377Q                                                                                                                                                                                                             | MJ                                                                                      | 8           | FNMA DUS Pool #383861.....                      | .....                                      | ..    | .....4 | .....1                                   | .....     | 91,279      | ...100.000 | .....86,765    | .....86,765                    | .....86,571    | .....                                  | .....(319)    | .....  | .....  | .....6.890 | .....6.218 | MON...  | .....498    | .....5,978   | 09/20/2001.                  | 07/25/2019.                               |
| 31393A                                                                                                                                                                                                             | 2V                                                                                      | 8           | FNMA REMIC Ser 2003-38 CI MP.....               | .....                                      | ..    | .....4 | .....1                                   | .....     | 77,345      | ...103.107 | .....77,994    | .....75,643                    | .....75,747    | .....                                  | .....(47)     | .....  | .....  | .....5.500 | .....5.250 | MON...  | .....347    | .....4,160   | 04/01/2003.                  | 05/25/2023.                               |
| 31393B                                                                                                                                                                                                             | T4                                                                                      | 7           | FNMA REMIC Tr Ser 2003-W6 1A41.....             | .....                                      | ..    | .....4 | .....1                                   | .....     | 323,452     | ...107.703 | .....345,665   | .....320,945                   | .....321,783   | .....                                  | .....1,557    | .....  | .....  | .....5.398 | .....5.322 | MON...  | .....1,444  | .....17,325  | 04/23/2003.                  | 10/25/2042.                               |
| 2699999.                                                                                                                                                                                                           | U.S. Special Revenue - Residential Mortgage-Backed Securities.....                      |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 562,713     | XXX        | .....580,558   | .....552,292                   | .....553,864   | .....0                                 | .....1,185    | .....0 | .....0 | XXX        | XXX        | XXX     | .....2,662  | .....31,938  | XXX                          | XXX                                       |
| 3199999.                                                                                                                                                                                                           | Total - U.S. Special Revenue & Special Assessment Obligations.....                      |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 1,144,543   | XXX        | .....1,142,523 | .....1,052,292                 | .....1,107,598 | .....0                                 | .....(6,738)  | .....0 | .....0 | XXX        | XXX        | XXX     | .....13,079 | .....56,938  | XXX                          | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                     |                                                                                         |             |                                                 |                                            |       |        |                                          |           |             |            |                |                                |                |                                        |               |        |        |            |            |         |             |              |                              |                                           |
| 23338V                                                                                                                                                                                                             | AB                                                                                      | 2           | DTE Electric Co Sr Nt.....                      | .....                                      | ..    | .....1 | .....1FE                                 | .....     | 995,910     | ...102.074 | .....1,020,741 | .....1,000,000                 | .....997,797   | .....                                  | .....378      | .....  | .....  | .....3.650 | .....3.697 | MS..... | .....10,747 | .....36,500  | 08/20/2013.                  | 03/15/2024.                               |
| 478375                                                                                                                                                                                                             | AE                                                                                      | 8           | Johnson Control Intl plc Sr Nt.....             | .....                                      | ..    | .....  | .....2FE                                 | .....     | 1,014,823   | ...101.918 | .....1,019,182 | .....1,000,000                 | .....1,007,996 | .....                                  | .....(3,481)  | .....  | .....  | .....4.250 | .....3.861 | MS..... | .....14,167 | .....42,500  | 12/28/2016.                  | 03/01/2021.                               |
| 69349L                                                                                                                                                                                                             | AG                                                                                      | 3           | PNC Bank NA Sub Bk Nt.....                      | .....                                      | ..    | .....  | .....1FE                                 | .....     | 1,582,105   | ...97.175  | .....1,651,975 | .....1,700,000                 | .....1,645,114 | .....                                  | .....13,133   | .....  | .....  | .....2.700 | .....3.610 | MN..... | .....7,650  | .....45,900  | 10/30/2013.                  | 11/01/2022.                               |
| 720198                                                                                                                                                                                                             | AD                                                                                      | 2           | Piedmont Operating Partnership Sr Nt.....       | .....                                      | ..    | .....1 | .....2FE                                 | .....     | 997,970     | ...100.779 | .....1,007,790 | .....1,000,000                 | .....998,852   | .....                                  | .....192      | .....  | .....  | .....4.450 | .....4.475 | MS..... | .....13,103 | .....44,500  | 03/24/2014.                  | 03/15/2024.                               |
| 870845                                                                                                                                                                                                             | AC                                                                                      | 8           | Swiss Bank Corp-NY Sub Nt.....                  | .....                                      | ..    | .....  | .....2FE                                 | .....     | 1,305,890   | ...118.912 | .....1,189,117 | .....1,000,000                 | .....1,210,824 | .....                                  | .....(22,615) | .....  | .....  | .....7.750 | .....4.470 | MS..... | .....25,833 | .....77,500  | 06/03/2014.                  | 09/01/2026.                               |
| 11042A                                                                                                                                                                                                             | AA                                                                                      | 2           | British Airways Plc PTC.....                    | .....                                      | D     | .....1 | .....1FE                                 | .....     | 873,214     | ...102.190 | .....877,421   | .....858,617                   | .....866,103   | .....                                  | .....(1,343)  | .....  | .....  | .....4.625 | .....4.385 | MJSD.   | .....1,213  | .....39,711  | 08/13/2013.                  | 06/20/2024.                               |
| 3299999.                                                                                                                                                                                                           | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....                     |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 6,769,912   | XXX        | .....6,766,226 | .....6,558,617                 | .....6,726,686 | .....0                                 | .....(13,736) | .....0 | .....0 | XXX        | XXX        | XXX     | .....72,713 | .....286,611 | XXX                          | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities                                                                                                                                 |                                                                                         |             |                                                 |                                            |       |        |                                          |           |             |            |                |                                |                |                                        |               |        |        |            |            |         |             |              |                              |                                           |
| 152314                                                                                                                                                                                                             | DS                                                                                      | 6           | Centex Home Equity Loan Tr RMBS Ser 2001.....   | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 23,599      | ...2.964   | .....878       | .....29,606                    | .....878       | .....                                  | .....(2,782)  | .....  | .....  | .....6.053 | .....9.047 | MON...  | .....149    | .....1,839   | 06/06/2001.                  | 07/25/2032.                               |
| 17306U                                                                                                                                                                                                             | CE                                                                                      | 6           | Citifinancial Mtg Sec Inc RMBS Ser 2004.....    | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 18,682      | ...100.568 | .....18,789    | .....18,683                    | .....18,662    | .....                                  | .....(2)      | .....  | .....  | .....4.346 | .....4.357 | MON...  | .....68     | .....812     | 03/24/2004.                  | 04/25/2034.                               |
| 36228F                                                                                                                                                                                                             | C5                                                                                      | 3           | GS Mortgage Securities Corp RMBS Ser 200.....   | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 279,194     | ...100.618 | .....280,929   | .....279,205                   | .....279,018   | .....                                  | .....(15)     | .....  | .....  | .....4.840 | .....4.822 | MON...  | .....1,126  | .....13,561  | 02/12/2004.                  | 11/25/2033.                               |
| 65535V                                                                                                                                                                                                             | CN                                                                                      | 6           | Nomura Asset Sec Corp RMBS Ser 2004-AP1.....    | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 14,772      | ...101.767 | .....15,033    | .....14,772                    | .....14,762    | .....                                  | .....(4)      | .....  | .....  | .....5.217 | .....5.204 | MON...  | .....64     | .....780     | 02/05/2004.                  | 03/25/2034.                               |
| 3399999.                                                                                                                                                                                                           | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities..... |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 336,247     | XXX        | .....315,629   | .....342,266                   | .....313,320   | .....                                  | .....(2,782)  | .....  | .....  | XXX        | XXX        | XXX     | .....1,407  | .....16,992  | XXX                          | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities                                                                                                                                  |                                                                                         |             |                                                 |                                            |       |        |                                          |           |             |            |                |                                |                |                                        |               |        |        |            |            |         |             |              |                              |                                           |
| 12594P                                                                                                                                                                                                             | AW                                                                                      | 1           | Credit Suisse Mortgage Trust CMBS Ser 2001..... | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 411,998     | ...100.680 | .....402,720   | .....400,000                   | .....408,605   | .....                                  | .....(1,702)  | .....  | .....  | .....3.565 | .....3.082 | MON...  | .....1,188  | .....14,261  | 12/14/2016.                  | 12/15/2049.                               |
| 17291E                                                                                                                                                                                                             | AX                                                                                      | 9           | Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C.....   | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 308,994     | ...101.218 | .....303,654   | .....300,000                   | .....306,630   | .....                                  | .....(1,174)  | .....  | .....  | .....3.512 | .....3.064 | MON...  | .....878    | .....10,536  | 12/06/2016.                  | 12/10/2049.                               |
| 61691E                                                                                                                                                                                                             | AY                                                                                      | 1           | Morgan Stanley Capital I Tr CMBS Ser 201.....   | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 1,029,962   | ...100.807 | .....1,008,067 | .....1,000,000                 | .....1,021,910 | .....                                  | .....(3,957)  | .....  | .....  | .....3.436 | .....2.983 | MON...  | .....2,863  | .....34,360  | 11/22/2016.                  | 12/15/2049.                               |
| 61691G                                                                                                                                                                                                             | AQ                                                                                      | 3           | Morgan Stanley BAML Tr CMBS Ser 2016-C32.....   | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 308,982     | ...101.081 | .....303,242   | .....300,000                   | .....306,572   | .....                                  | .....(1,207)  | .....  | .....  | .....3.514 | .....3.054 | MON...  | .....879    | .....10,542  | 12/06/2016.                  | 12/15/2049.                               |
| 95000J                                                                                                                                                                                                             | AW                                                                                      | 8           | Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC.....   | .....                                      | ..    | .....4 | .....1FM                                 | .....     | 926,958     | ...100.881 | .....907,933   | .....900,000                   | .....919,472   | .....                                  | .....(3,684)  | .....  | .....  | .....3.486 | .....3.020 | MON...  | .....2,615  | .....31,374  | 11/22/2016.                  | 12/15/2059.                               |
| 3499999.                                                                                                                                                                                                           | Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....                 |             |                                                 |                                            | ..... | ..     | .....                                    | .....     | 2,986,894   | XXX        | .....2,925,616 | .....2,900,000                 | .....2,963,189 | .....0                                 | .....(11,724) | .....0 | .....0 | XXX        | XXX        | XXX     | .....8,423  | .....101,073 | XXX                          | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities                                                                                                                            |                                                                                         |             |                                                 |                                            |       |        |                                          |           |             |            |                |                                |                |                                        |               |        |        |            |            |         |             |              |                              |                                           |

SCHEDULE D - PART 1

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

| 1                    | 2                                                                             |   |                                               | Codes                          |            |           | 6                                          | 7                                        | Fair Value |         | 10                                        | 11                                                        | Change in Book/Adjusted Carrying Value |               |               |        | Interest   |            |         |             |              | Dates        |             |                                            |
|----------------------|-------------------------------------------------------------------------------|---|-----------------------------------------------|--------------------------------|------------|-----------|--------------------------------------------|------------------------------------------|------------|---------|-------------------------------------------|-----------------------------------------------------------|----------------------------------------|---------------|---------------|--------|------------|------------|---------|-------------|--------------|--------------|-------------|--------------------------------------------|
|                      |                                                                               |   |                                               | 3                              | 4          | 5         |                                            |                                          | 8          | 9       |                                           |                                                           | 12                                     | 13            | 14            | 15     | 16         | 17         | 18      | 19          | 20           | 21           | 22          |                                            |
|                      |                                                                               |   |                                               | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value               | Unrealized Valuation Increase (Decrease) |            |         | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized |                                        |               |               |        |            |            |         |             |              |              |             | Total Foreign Exchange Change in B./A.C.V. |
| CUSIP Identification | Description                                                                   |   |                                               | Code                           | n          | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost                              |            |         |                                           |                                                           |                                        |               |               |        |            |            |         |             |              |              |             |                                            |
| 667294               | AW                                                                            | 2 | Northwest Airlines LBASS EETC Ser 2001-1..... | .....                          | ..         | .....1    | .....2FE                                   | .....1,196,104                           | .....      | 107.409 | .....1,498,219                            | .....1,394,873                                            | .....1,311,035                         | .....         | .....19,696   | .....  | .....7.041 | .....9.708 | AO..... | .....24,553 | .....98,213  | 08/25/2008.  | 10/01/2023. |                                            |
| 78442G               | GG                                                                            | 5 | SLM Student Loan Tr LBASS Ser 2003-4 Cl.....  | .....                          | ..         | .....4    | .....1AM                                   | .....671,536                             | .....      | 98.614  | .....645,606                              | .....654,683                                              | .....645,606                           | .....(17,087) | .....165      | .....  | .....3.538 | .....3.368 | MJSD.   | .....965    | .....19,024  | 03/05/2004.  | 03/15/2033. |                                            |
| 3599999.             | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities..... |   |                                               | .....                          |            |           |                                            | .....1,867,640                           | .....      | XXX     | .....2,143,825                            | .....2,049,556                                            | .....1,956,641                         | .....(17,087) | .....19,861   | .....0 | .....0     | XXX        | XXX     | XXX         | .....25,518  | .....117,237 | XXX         | XXX                                        |
| 3899999.             | Total - Industrial & Miscellaneous (Unaffiliated).....                        |   |                                               | .....                          |            |           |                                            | .....11,960,693                          | .....      | XXX     | .....12,151,296                           | .....11,850,439                                           | .....11,959,836                        | .....(19,869) | .....(5,620)  | .....0 | .....0     | XXX        | XXX     | XXX         | .....108,061 | .....521,913 | XXX         | XXX                                        |
| Totals               |                                                                               |   |                                               |                                |            |           |                                            |                                          |            |         |                                           |                                                           |                                        |               |               |        |            |            |         |             |              |              |             |                                            |
| 7799999.             | Total - Issuer Obligations.....                                               |   |                                               | .....                          |            |           |                                            | .....16,527,534                          | .....      | XXX     | .....16,415,508                           | .....15,758,617                                           | .....16,389,365                        | .....161,869  | .....(50,184) | .....0 | .....0     | XXX        | XXX     | XXX         | .....147,204 | .....486,518 | XXX         | XXX                                        |
| 7899999.             | Total - Residential Mortgage-Backed Securities.....                           |   |                                               | .....                          |            |           |                                            | .....898,960                             | .....      | XXX     | .....896,187                              | .....894,558                                              | .....867,184                           | .....(2,782)  | .....1,164    | .....0 | .....0     | XXX        | XXX     | XXX         | .....4,069   | .....48,930  | XXX         | XXX                                        |
| 7999999.             | Total - Commercial Mortgage-Backed Securities.....                            |   |                                               | .....                          |            |           |                                            | .....2,986,894                           | .....      | XXX     | .....2,925,616                            | .....2,900,000                                            | .....2,963,189                         | .....0        | .....(11,724) | .....0 | .....0     | XXX        | XXX     | XXX         | .....8,423   | .....101,073 | XXX         | XXX                                        |
| 8099999.             | Total - Other Loan-Backed and Structured Securities.....                      |   |                                               | .....                          |            |           |                                            | .....1,867,640                           | .....      | XXX     | .....2,143,825                            | .....2,049,556                                            | .....1,956,641                         | .....(17,087) | .....19,861   | .....0 | .....0     | XXX        | XXX     | XXX         | .....25,518  | .....117,237 | XXX         | XXX                                        |
| 8399999.             | Grand Total - Bonds.....                                                      |   |                                               | .....                          |            |           |                                            | .....22,281,028                          | .....      | XXX     | .....22,381,136                           | .....21,602,731                                           | .....22,176,379                        | .....142,000  | .....(40,883) | .....0 | .....0     | XXX        | XXX     | XXX         | .....185,214 | .....753,758 | XXX         | XXX                                        |

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

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

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

SCHEDULE D - PART 4

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

| 1                                                   | 2                                                                 |   |                                               | 3                               | 4             | 5                        | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|-----------------------------------------------------|-------------------------------------------------------------------|---|-----------------------------------------------|---------------------------------|---------------|--------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                                     |                                                                   |   |                                               |                                 |               |                          |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                     |                                                                   |   |                                               |                                 |               |                          |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification                                | Description                                                       |   |                                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser        | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                   |   |                                               |                                 |               |                          |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 31358T                                              | L8                                                                | 0 | FNMA REMIC Ser 1993-33 ZB.....                | ..                              | 12/01/2018.   | Paydown.....             |                           | .....8,061     | .....8,061     | .....8,367     | .....8,179                              | .....                                    | .....(118)                                | .....                                                     | .....(118)                           | .....                                      | .....8,061                                    | .....                                    | .....                            | .....0                        | .....311                                             | 03/25/2023.                      |
| 31359U                                              | TL                                                                | 9 | FNMA REMIC Ser 1998-54C.....                  | ..                              | 12/01/2018.   | Paydown.....             |                           | .....2,804     | .....2,804     | .....2,815     | .....2,806                              | .....                                    | .....(2)                                  | .....                                                     | .....(2)                             | .....                                      | .....2,804                                    | .....                                    | .....                            | .....0                        | .....93                                              | 09/18/2028.                      |
| 31359V                                              | BH                                                                | 5 | FNMA REMIC Ser 1998-73 CI MZ.....             | ..                              | 12/01/2018.   | Paydown.....             |                           | .....40,562    | .....40,562    | .....41,627    | .....41,149                             | .....                                    | .....(587)                                | .....                                                     | .....(587)                           | .....                                      | .....40,562                                   | .....                                    | .....                            | .....0                        | .....2,071                                           | 10/17/2038.                      |
| 31377Q                                              | MJ                                                                | 8 | FNMA DUS Pool #383861 6.890% 07/25/19.....    | ..                              | 12/01/2018.   | Paydown.....             |                           | .....145,028   | .....145,028   | .....152,574   | .....145,237                            | .....                                    | .....(208)                                | .....                                                     | .....(208)                           | .....                                      | .....145,028                                  | .....                                    | .....                            | .....0                        | .....5,496                                           | 07/25/2019.                      |
| 31377S                                              | 3K                                                                | 2 | FNMA DUS Pool #386102 5.220% 04/25/21.....    | ..                              | 09/01/2018.   | Paydown.....             |                           | .....550,440   | .....550,440   | .....578,822   | .....554,732                            | .....                                    | .....(4,292)                              | .....                                                     | .....(4,292)                         | .....                                      | .....550,440                                  | .....                                    | .....                            | .....0                        | .....21,281                                          | 04/25/2021.                      |
| 31393A                                              | 2V                                                                | 8 | FNMA REMIC Ser 2003-38 CI MP.....             | ..                              | 12/01/2018.   | Paydown.....             |                           | .....31,074    | .....31,074    | .....31,773    | .....31,136                             | .....                                    | .....(62)                                 | .....                                                     | .....(62)                            | .....                                      | .....31,074                                   | .....                                    | .....                            | .....0                        | .....895                                             | 05/25/2023.                      |
| 31393B                                              | T4                                                                | 7 | FNMA REMIC Tr Ser 2003-W6 1A41.....           | ..                              | 12/01/2018.   | Paydown.....             |                           | .....37,402    | .....37,402    | .....37,695    | .....37,319                             | .....                                    | .....84                                   | .....                                                     | .....84                              | .....                                      | .....37,402                                   | .....                                    | .....                            | .....0                        | .....956                                             | 10/25/2042.                      |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                               |                                 |               |                          |                           | .....815,371   | .....815,371   | .....853,673   | .....820,558                            | .....0                                   | .....(5,185)                              | .....0                                                    | .....(5,185)                         | .....0                                     | .....815,371                                  | .....0                                   | .....0                           | .....0                        | .....31,103                                          | XXX                              |
| Bonds - Industrial and Miscellaneous                |                                                                   |   |                                               |                                 |               |                          |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 00253C                                              | GP                                                                | 6 | Aames Mtg Tr RMBS Ser 2001-1 CI M1.....       | ..                              | 05/01/2018.   | Income.....              |                           |                |                |                |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....20                                              | 06/25/2031.                      |
| 152314                                              | DS                                                                | 6 | Centex Home Equity Loan Tr RMBS Ser 2001..... | ..                              | 12/01/2018.   | Paydown.....             |                           |                | .....36,987    | .....29,482    | .....661                                | .....28,821                              |                                           |                                                           | .....28,821                          |                                            | .....29,482                                   |                                          | .....(29,482)                    | .....(29,482)                 | .....1,204                                           | 07/25/2032.                      |
| 17306U                                              | CE                                                                | 6 | Citifinancial Mtg Sec Inc RMBS Ser 2004.....  | ..                              | 12/01/2018.   | Paydown.....             |                           | .....15,197    | .....15,197    | .....15,196    | .....15,181                             |                                          | .....16                                   |                                                           | .....16                              |                                            | .....15,197                                   |                                          |                                  | .....0                        | .....319                                             | 04/25/2034.                      |
| 210805                                              | BU                                                                | 0 | Continental Airlines Inc LBASS EETC Ser.....  | ..                              | 01/02/2018.   | Paydown.....             |                           | .....20,185    | .....20,185    | .....20,110    | .....20,185                             |                                          |                                           |                                                           | .....0                               |                                            | .....20,185                                   |                                          |                                  | .....0                        | .....696                                             | 07/02/2019.                      |
| 36228F                                              | C5                                                                | 3 | GS Mortgage Securities Corp RMBS Ser 200..... | ..                              | 11/01/2018.   | Paydown.....             |                           | .....68,013    | .....68,013    | .....68,011    | .....67,972                             |                                          | .....42                                   |                                                           | .....42                              |                                            | .....68,013                                   |                                          |                                  | .....0                        | .....1,330                                           | 11/25/2033.                      |
| 65535V                                              | CN                                                                | 6 | Nomura Asset Sec Corp RMBS Ser 2004-AP1.....  | ..                              | 12/01/2018.   | Paydown.....             |                           | .....11,798    | .....11,798    | .....11,798    | .....11,792                             |                                          | .....6                                    |                                                           | .....6                               |                                            | .....11,798                                   |                                          |                                  | .....0                        | .....373                                             | 03/25/2034.                      |
| 667294                                              | AW                                                                | 2 | Northwest Airlines LBASS EETC Ser 2001-1..... | ..                              | 10/01/2018.   | Paydown.....             |                           | .....111,542   | .....111,542   | .....95,647    | .....103,262                            |                                          | .....8,279                                |                                                           | .....8,279                           |                                            | .....111,542                                  |                                          |                                  | .....0                        | .....4,312                                           | 10/01/2023.                      |
| 78442G                                              | GG                                                                | 5 | SLM Student Loan Tr LBASS Ser 2003-4 CI.....  | ..                              | 12/17/2018.   | Paydown.....             |                           | .....91,861    | .....91,861    | .....94,226    | .....92,962                             |                                          | .....(1,101)                              |                                                           | .....(1,101)                         |                                            | .....91,861                                   |                                          |                                  | .....0                        | .....1,613                                           | 03/15/2033.                      |
| 11042A                                              | AA                                                                | 2 | British Airways Plc PTC.....                  | D                               | 12/20/2018.   | Redemption 100.0000..... |                           | .....62,670    | .....62,670    | .....63,736    | .....63,315                             |                                          | .....(644)                                |                                                           | .....(644)                           |                                            | .....62,670                                   |                                          |                                  | .....0                        | .....1,833                                           | 06/20/2024.                      |
| 3899999.                                            | Total - Bonds - Industrial and Miscellaneous.....                 |   |                                               |                                 |               |                          |                           | .....381,266   | .....418,253   | .....398,206   | .....375,330                            | .....28,821                              | .....6,598                                | .....0                                                    | .....35,419                          | .....0                                     | .....410,748                                  | .....0                                   | .....(29,482)                    | .....(29,482)                 | .....11,700                                          | XXX                              |
| 8399997.                                            | Total - Bonds - Part 4.....                                       |   |                                               |                                 |               |                          |                           | .....1,196,637 | .....1,233,624 | .....1,251,879 | .....1,195,888                          | .....28,821                              | .....1,413                                | .....0                                                    | .....30,234                          | .....0                                     | .....1,226,119                                | .....0                                   | .....(29,482)                    | .....(29,482)                 | .....42,803                                          | XXX                              |
| 8399999.                                            | Total - Bonds.....                                                |   |                                               |                                 |               |                          |                           | .....1,196,637 | .....1,233,624 | .....1,251,879 | .....1,195,888                          | .....28,821                              | .....1,413                                | .....0                                                    | .....30,234                          | .....0                                     | .....1,226,119                                | .....0                                   | .....(29,482)                    | .....(29,482)                 | .....42,803                                          | XXX                              |
| 9999999.                                            | Total - Bonds, Preferred and Common Stocks.....                   |   |                                               |                                 |               |                          |                           | .....1,196,637 | XXX            | .....1,251,879 | .....1,195,888                          | .....28,821                              | .....1,413                                | .....0                                                    | .....30,234                          | .....0                                     | .....1,226,119                                | .....0                                   | .....(29,482)                    | .....(29,482)                 | .....42,803                                          | XXX                              |



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

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

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

SCHEDULE DA - PART 1

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

| 1                                                      |  | Codes |                                 | 4                | 5              | 6                | 7                               | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | 12             | 13             | Interest                                                                                 |                                   |           |                      |              |                                   | 20                              |
|--------------------------------------------------------|--|-------|---------------------------------|------------------|----------------|------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------------|----------------|------------------------------------------------------------------------------------------|-----------------------------------|-----------|----------------------|--------------|-----------------------------------|---------------------------------|
|                                                        |  | 2     | 3                               |                  |                |                  |                                 | 8                                                 | 9                                               | 10                                                                     | 11                                                  |                |                | 14                                                                                       | 15                                | 16        | 17                   | 18           | 19                                |                                 |
| Description                                            |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value      | Actual Cost    | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of   | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| Other Short-Term Invested Assets                       |  |       |                                 |                  |                |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |           |                      |              |                                   |                                 |
| Nationwide Cash Mgmt Partn.....                        |  | ..... | ..                              | 12/31/2018.      | Various.....   | 12/31/2019.      | .....1,412,456                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....1,412,456 | .....1,412,456 | .....                                                                                    | .....                             | .....2.37 | .....1.19            | MON..        | .....1,620                        | .....                           |
| 9099999. Total - Other Short-Term Invested Assets..... |  |       |                                 |                  |                |                  | .....1,412,456                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....XXX.....  | .....1,412,456 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....1,620                        | .....0                          |
| 9199999. Total - Short-Term Investments.....           |  |       |                                 |                  |                |                  | .....1,412,456                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....XXX.....  | .....1,412,456 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....1,620                        | .....0                          |

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

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

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

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

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

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

Sch. DL - Pt. 1  
NONE

Sch. DL - Pt. 2  
NONE

NATIONWIDE INSURANCE COMPANY OF FLORIDA  
SCHEDULE E - PART 1 - CASH

| 1                                              | 2    | 3                | 4                                       | 5                                                      | 6           | 7   |
|------------------------------------------------|------|------------------|-----------------------------------------|--------------------------------------------------------|-------------|-----|
| Depository                                     | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance     | *   |
| Open Depositories                              |      |                  |                                         |                                                        |             |     |
| Bank of New York Mellon..... New York, NY..... |      |                  |                                         |                                                        | .....44,177 | XXX |
| 0199999. Total - Open Depositories.....        | XXX  | XXX              | .....0                                  | .....0                                                 | .....44,177 | XXX |
| 0399999. Total Cash on Deposit.....            | XXX  | XXX              | .....0                                  | .....0                                                 | .....44,177 | XXX |
| 0599999. Total Cash.....                       | XXX  | XXX              | .....0                                  | .....0                                                 | .....44,177 | XXX |

|                                                                                     |              |               |              |                   |              |                   |              |
|-------------------------------------------------------------------------------------|--------------|---------------|--------------|-------------------|--------------|-------------------|--------------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |              |               |              |                   |              |                   |              |
| 1. January.....                                                                     | .....48,062  | 4. April..... | .....82,258  | 7. July.....      | .....43,026  | 10. October.....  | .....142,724 |
| 2. February.....                                                                    | .....109,014 | 5. May.....   | .....147,333 | 8. August.....    | .....158,643 | 11. November..... | .....204,330 |
| 3. March.....                                                                       | .....134,480 | 6. June.....  | .....251,482 | 9. September..... | .....5,696   | 12. December..... | .....44,177  |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                                                       | 1                  | 2                                   | Deposits for the<br>Benefit of All Policyholders |                 | All Other Special Deposits            |                 |
|----------------------|-----------------------------------------------------------------------|--------------------|-------------------------------------|--------------------------------------------------|-----------------|---------------------------------------|-----------------|
|                      |                                                                       | Type of<br>Deposit | Purpose of Deposit                  | 3<br>Book/Adjusting<br>Carrying Value            | 4<br>Fair Value | 5<br>Book/Adjusting<br>Carrying Value | 6<br>Fair Value |
| States, Etc.         |                                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 1.                   | Alabama.....AL                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 2.                   | Alaska.....AK                                                         |                    |                                     |                                                  |                 |                                       |                 |
| 3.                   | Arizona.....AZ                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 4.                   | Arkansas.....AR                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 5.                   | California.....CA                                                     |                    |                                     |                                                  |                 |                                       |                 |
| 6.                   | Colorado.....CO                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 7.                   | Connecticut.....CT                                                    |                    |                                     |                                                  |                 |                                       |                 |
| 8.                   | Delaware.....DE                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 9.                   | District of Columbia.....DC                                           |                    |                                     |                                                  |                 |                                       |                 |
| 10.                  | Florida.....FL                                                        | B...               | For protection of state's ph's..... |                                                  |                 | 3,017,034                             | 3,199,008       |
| 11.                  | Georgia.....GA                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 12.                  | Hawaii.....HI                                                         |                    |                                     |                                                  |                 |                                       |                 |
| 13.                  | Idaho.....ID                                                          |                    |                                     |                                                  |                 |                                       |                 |
| 14.                  | Illinois.....IL                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 15.                  | Indiana.....IN                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 16.                  | Iowa.....IA                                                           |                    |                                     |                                                  |                 |                                       |                 |
| 17.                  | Kansas.....KS                                                         |                    |                                     |                                                  |                 |                                       |                 |
| 18.                  | Kentucky.....KY                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 19.                  | Louisiana.....LA                                                      |                    |                                     |                                                  |                 |                                       |                 |
| 20.                  | Maine.....ME                                                          |                    |                                     |                                                  |                 |                                       |                 |
| 21.                  | Maryland.....MD                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 22.                  | Massachusetts.....MA                                                  |                    |                                     |                                                  |                 |                                       |                 |
| 23.                  | Michigan.....MI                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 24.                  | Minnesota.....MN                                                      |                    |                                     |                                                  |                 |                                       |                 |
| 25.                  | Mississippi.....MS                                                    |                    |                                     |                                                  |                 |                                       |                 |
| 26.                  | Missouri.....MO                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 27.                  | Montana.....MT                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 28.                  | Nebraska.....NE                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 29.                  | Nevada.....NV                                                         |                    |                                     |                                                  |                 |                                       |                 |
| 30.                  | New Hampshire.....NH                                                  |                    |                                     |                                                  |                 |                                       |                 |
| 31.                  | New Jersey.....NJ                                                     |                    |                                     |                                                  |                 |                                       |                 |
| 32.                  | New Mexico.....NM                                                     |                    |                                     |                                                  |                 |                                       |                 |
| 33.                  | New York.....NY                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 34.                  | North Carolina.....NC                                                 |                    |                                     |                                                  |                 |                                       |                 |
| 35.                  | North Dakota.....ND                                                   |                    |                                     |                                                  |                 |                                       |                 |
| 36.                  | Ohio.....OH                                                           |                    |                                     |                                                  |                 |                                       |                 |
| 37.                  | Oklahoma.....OK                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 38.                  | Oregon.....OR                                                         |                    |                                     |                                                  |                 |                                       |                 |
| 39.                  | Pennsylvania.....PA                                                   |                    |                                     |                                                  |                 |                                       |                 |
| 40.                  | Rhode Island.....RI                                                   |                    |                                     |                                                  |                 |                                       |                 |
| 41.                  | South Carolina.....SC                                                 |                    |                                     |                                                  |                 |                                       |                 |
| 42.                  | South Dakota.....SD                                                   |                    |                                     |                                                  |                 |                                       |                 |
| 43.                  | Tennessee.....TN                                                      |                    |                                     |                                                  |                 |                                       |                 |
| 44.                  | Texas.....TX                                                          |                    |                                     |                                                  |                 |                                       |                 |
| 45.                  | Utah.....UT                                                           |                    |                                     |                                                  |                 |                                       |                 |
| 46.                  | Vermont.....VT                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 47.                  | Virginia.....VA                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 48.                  | Washington.....WA                                                     |                    |                                     |                                                  |                 |                                       |                 |
| 49.                  | West Virginia.....WV                                                  |                    |                                     |                                                  |                 |                                       |                 |
| 50.                  | Wisconsin.....WI                                                      |                    |                                     |                                                  |                 |                                       |                 |
| 51.                  | Wyoming.....WY                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 52.                  | American Samoa.....AS                                                 |                    |                                     |                                                  |                 |                                       |                 |
| 53.                  | Guam.....GU                                                           |                    |                                     |                                                  |                 |                                       |                 |
| 54.                  | Puerto Rico.....PR                                                    |                    |                                     |                                                  |                 |                                       |                 |
| 55.                  | US Virgin Islands.....VI                                              |                    |                                     |                                                  |                 |                                       |                 |
| 56.                  | Northern Mariana Islands.....MP                                       |                    |                                     |                                                  |                 |                                       |                 |
| 57.                  | Canada.....CAN                                                        |                    |                                     |                                                  |                 |                                       |                 |
| 58.                  | Aggregate Alien and Other.....OT                                      | XXX                | XXX                                 | 0                                                | 0               | 0                                     | 0               |
| 59.                  | Total.....                                                            | XXX                | XXX                                 | 0                                                | 0               | 3,017,034                             | 3,199,008       |
| DETAILS OF WRITE-INS |                                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 5801.                |                                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 5802.                |                                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 5803.                |                                                                       |                    |                                     |                                                  |                 |                                       |                 |
| 5898.                | Summary of remaining write-ins for<br>line 58 from overflow page..... | XXX                | XXX                                 | 0                                                | 0               | 0                                     | 0               |
| 5899.                | Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | XXX                | XXX                                 | 0                                                | 0               | 0                                     | 0               |

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

|                                                                                                  |      |                                                                                                  |      |
|--------------------------------------------------------------------------------------------------|------|--------------------------------------------------------------------------------------------------|------|
| 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   |                                                                                                  |      |