



35602201720100101

2017

Document Code: 201

QUARTERLY STATEMENT

AS OF MARCH 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

OHIC Insurance Company

| | | |
|---|---|--|
| NAIC Group Code <u>0831</u> , <u>0831</u> <small>(current period) (prior period)</small> | NAIC Company Code <u>35602</u> | Employer's ID Number <u>31-0926059</u> |
| Organized under the Laws of <u>Ohio</u> , | State of Domicile or Port of Entry <u>OH</u> | |
| Country of Domicile: <u>UNITED STATES OF AMERICA</u> | | |
| Incorporated/Organized <u>02/09/1978</u> | Commenced Business <u>03/01/1978</u> | |
| Statutory Home Office <u>155 E BROAD STREET, 10TH FLOOR</u> <small>(Street and Number)</small> | <u>COLUMBUS, OH, 43215-3614</u> <small>(City or Town, State, Country and Zip Code)</small> | |
| Main Administrative Office <u>185 GREENWOOD ROAD</u> <small>(Street and Number)</small> | <u>185 GREENWOOD ROAD</u> <small>(Street and Number)</small> | |
| <u>NAPA, CA, 94558</u> <small>(City or Town, State, Country and Zip Code)</small> | <u>(707)226-0100</u> <small>(Area Code)(Telephone Number)</small> | |
| Mail Address <u>PO BOX 2900</u> <small>(Street and Number or P.O. Box)</small> | <u>NAPA, CA, 94558</u> <small>(City or Town, State, Country and Zip Code)</small> | |
| Primary Location of Books and Records <u>185 GREENWOOD ROAD</u> <small>(Street and Number)</small> | <u>185 GREENWOOD ROAD</u> <small>(Street and Number)</small> | |
| <u>NAPA, CA, 94558</u> <small>(City or Town, State, Country and Zip Code)</small> | <u>(707)226-0100</u> <small>(Area Code)(Telephone Number)</small> | |
| Internet Website Address <u>www.thedoctors.com</u> | | |
| Statutory Statement Contact <u>DOUGLAS CHARLES WILL</u> <small>(Name)</small> | <u>(707)226-0100</u> <small>(Area Code)(Telephone Number)(Extension)</small> | |
| <u>statefilingOHIC@thedoctors.com</u> <small>(E-Mail Address)</small> | <u>(707)226-0180</u> <small>(Fax Number)</small> | |

OFFICERS

| Name | Title |
|-----------------------------|------------------------------------|
| RICHARD ELLIOTT ANDERSON MD | PRESIDENT, CHIEF EXECUTIVE OFFICER |
| DAVID ARMAND MCHALE | SECRETARY |
| DAVID GERARD PREIMESBERGER | TREASURER, CHIEF FINANCIAL OFFICER |

OTHERS

| | |
|--|--|
| WILLIAM ALLEN FLEMING, CHIEF OPERATING OFFICER # | DARRELL BLAIR RANUM, REGIONAL VICE PRESIDENT |
| MICHAEL YACOB, SENIOR VICE PRESIDENT | DOUGLAS CHARLES WILL, VICE PRESIDENT |
| DOUGLAS WILLIAM BOLTZ, ASSISSTANT VICE PRESIDENT | |

DIRECTORS OR TRUSTEES

| | |
|-----------------------------|-------------------------|
| RICHARD ELLIOTT ANDERSON MD | WILLIAM ALLEN FLEMING # |
| DENNIS BRYAN LAWTON PhD | DAVID ARMAND MCHALE |
| DAVID GERARD PREIMESBERGER | |

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document

State of California
County of NAPA ss

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) WILLIAM ALLEN FLEMING (Printed Name) 1. CHIEF OPERATING OFFICER (Title) | (Signature) DAVID ARMAND MCHALE (Printed Name) 2. SECRETARY (Title) | (Signature) DAVID GERARD PREIMESBERGER (Printed Name) 3. TREASURER (Title) |
|--|--|---|

Subscribed and sworn to before me this _____ day of _____ 2017, by William Allen Fleming, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Armand McHale, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Gerard Preimesberger, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

(Notary Public Signature)

a. Is this an original filing? Yes[X] No[]

b. If no: 1. State the amendment number 0
2. Date filed _____
3. Number of pages attached 0

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 85,682,599 | | 85,682,599 | 82,051,913 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | | | | |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | | | | |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances) | | | | |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances) | | | | |
| 4.3 Properties held for sale (less \$.....0 encumbrances) | | | | |
| 5. Cash (\$.....7,840,611), cash equivalents (\$.....0) and short-term investments (\$.....25,001) | 7,865,612 | | 7,865,612 | 6,696,923 |
| 6. Contract loans (including \$.....0 premium notes) | | | | |
| 7. Derivatives | | | | |
| 8. Other invested assets | | | | |
| 9. Receivables for securities | | | | |
| 10. Securities lending reinvested collateral assets | 5,039,310 | | 5,039,310 | 2,034,843 |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 98,587,521 | | 98,587,521 | 90,783,679 |
| 13. Title plants less \$.....0 charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 677,897 | | 677,897 | 638,474 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | | | | |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums) | | | | |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 21,571 | | 21,571 | 201,472 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | | | 5,321,384 |
| 18.2 Net deferred tax asset | 474,093 | 57,142 | 416,951 | 402,358 |
| 19. Guaranty funds receivable or on deposit | | | | |
| 20. Electronic data processing equipment and software | | | | |
| 21. Furniture and equipment, including health care delivery assets (\$.....0) | | | | |
| 22. Net adjustments in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 20,887 | | 20,887 | |
| 24. Health care (\$.....0) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other-than-invested assets | | | | |
| 26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 99,781,969 | 57,142 | 99,724,827 | 97,347,366 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. TOTAL (Lines 26 and 27) | 99,781,969 | 57,142 | 99,724,827 | 97,347,366 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) | | | | |
| 2501. | | | | |
| 2502. | | | | |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) | | | | |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31, Prior Year |
|---|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$.....0) | 34,126,276 | 34,102,903 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | | |
| 3. Loss adjustment expenses | 12,611,878 | 14,111,760 |
| 4. Commissions payable, contingent commissions and other similar charges | | |
| 5. Other expenses (excluding taxes, licenses and fees) | 76,000 | 76,000 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | | |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) | 173,782 | |
| 7.2 Net deferred tax liability | | |
| 8. Borrowed money \$.....0 and interest thereon \$.....0 | | |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act) | | |
| 10. Advance premium | | |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | | |
| 11.2 Policyholders | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | | 0 |
| 13. Funds held by company under reinsurance treaties | | |
| 14. Amounts withheld or retained by company for account of others | | |
| 15. Remittances and items not allocated | | |
| 16. Provision for reinsurance (including \$.....0 certified) | | |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates | | |
| 18. Drafts outstanding | | |
| 19. Payable to parent, subsidiaries and affiliates | 12,719 | 120,557 |
| 20. Derivatives | | |
| 21. Payable for securities | 242,496 | |
| 22. Payable for securities lending | 5,039,310 | 2,034,843 |
| 23. Liability for amounts held under uninsured plans | | |
| 24. Capital notes \$.....0 and interest thereon \$.....0 | | |
| 25. Aggregate write-ins for liabilities | | |
| 26. TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25) | 52,282,461 | 50,446,063 |
| 27. Protected cell liabilities | | |
| 28. TOTAL liabilities (Lines 26 and 27) | 52,282,461 | 50,446,063 |
| 29. Aggregate write-ins for special surplus funds | | |
| 30. Common capital stock | 3,591,990 | 3,591,990 |
| 31. Preferred capital stock | | |
| 32. Aggregate write-ins for other-than-special surplus funds | | |
| 33. Surplus notes | | |
| 34. Gross paid in and contributed surplus | 78,000,000 | 78,000,000 |
| 35. Unassigned funds (surplus) | (34,149,624) | (34,690,687) |
| 36. Less treasury stock, at cost: | | |
| 36.10 shares common (value included in Line 30 \$.....0) | | |
| 36.20 shares preferred (value included in Line 31 \$.....0) | | |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) | 47,442,366 | 46,901,303 |
| 38. TOTALS (Page 2, Line 28, Col. 3) | 99,724,827 | 97,347,366 |
| DETAILS OF WRITE-INS | | |
| 2501. | | |
| 2502. | | |
| 2503. | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) | | |
| 2901. | | |
| 2902. | | |
| 2903. | | |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | | |
| 2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) | | |
| 3201. | | |
| 3202. | | |
| 3203. | | |
| 3298. Summary of remaining write-ins for Line 32 from overflow page | | |
| 3299. TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above) | | |

STATEMENT OF INCOME

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned | | | |
| 1.1 Direct (written \$.....0) | | | |
| 1.2 Assumed (written \$.....0) | | | |
| 1.3 Ceded (written \$.....0) | | | |
| 1.4 Net (written \$.....0) | | | |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.....0) | | | |
| 2.1 Direct | 1,377 | | 15,955,000 |
| 2.2 Assumed | | | |
| 2.3 Ceded | (21,995) | 24,882 | 12,072,415 |
| 2.4 Net | 23,372 | (24,882) | 3,882,585 |
| 3. Loss adjustment expenses incurred | (104,910) | 39,771 | 13,999,570 |
| 4. Other underwriting expenses incurred | 61,359 | 252,587 | 1,061,602 |
| 5. Aggregate write-ins for underwriting deductions | | | |
| 6. TOTAL underwriting deductions (Lines 2 through 5) | (20,179) | 267,477 | 18,943,757 |
| 7. Net income of protected cells | | | |
| 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) | 20,179 | (267,477) | (18,943,757) |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned | 674,104 | 690,882 | 2,585,133 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....2,089 | 3,879 | 486,164 | 1,236,414 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 677,984 | 1,177,046 | 3,821,547 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0) | | | |
| 13. Finance and service charges not included in premiums | | | |
| 14. Aggregate write-ins for miscellaneous income | | | 74 |
| 15. TOTAL other income (Lines 12 through 14) | | | 74 |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 698,163 | 909,569 | (15,122,136) |
| 17. Dividends to policyholders | | | |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) | 698,163 | 909,569 | (15,122,136) |
| 19. Federal and foreign income taxes incurred | 171,693 | 58,660 | (6,018,255) |
| 20. Net income (Line 18 minus Line 19) (to Line 22) | 526,470 | 850,909 | (9,103,880) |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 46,901,303 | 55,940,629 | 55,940,629 |
| 22. Net income (from Line 20) | 526,470 | 850,909 | (9,103,880) |
| 23. Net transfers (to) from Protected Cell accounts | | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0 | | (12,426) | |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. Change in net deferred income tax | 15,692 | (318) | 73,324 |
| 27. Change in nonadmitted assets | (1,099) | (28,277) | (14,666) |
| 28. Change in provision for reinsurance | | 0 | 5,896 |
| 29. Change in surplus notes | | | |
| 30. Surplus (contributed to) withdrawn from Protected cells | | | |
| 31. Cumulative effect of changes in accounting principles | | | |
| 32. Capital changes: | | | |
| 32.1 Paid in | | | |
| 32.2 Transferred from surplus (Stock Dividend) | | | |
| 32.3 Transferred to surplus | | | |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | | | |
| 33.2 Transferred to capital (Stock Dividend) | | | |
| 33.3 Transferred from capital | | | |
| 34. Net remittances from or (to) Home Office | | | |
| 35. Dividends to stockholders | | | |
| 36. Change in treasury stock | | | |
| 37. Aggregate write-ins for gains and losses in surplus | | | |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | 541,063 | 809,889 | (9,039,326) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 47,442,366 | 56,750,518 | 46,901,303 |
| DETAILS OF WRITE-INS | | | |
| 0501. | | | |
| 0502. | | | |
| 0503. | | | |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | | | |
| 0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above) | | | |
| 1401. Misc Income | | | 74 |
| 1402. | | | |
| 1403. | | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | | | |
| 1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) | | | 74 |
| 3701. | | | |
| 3702. | | | |
| 3703. | | | |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | | | |
| 3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above) | | | |

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|---------------------------------|-------------------------------|---|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 0 | | 75,742 |
| 2. Net investment income | 711,477 | 1,021,992 | 3,370,002 |
| 3. Miscellaneous income | | | 74 |
| 4. TOTAL (Lines 1 to 3) | 711,477 | 1,021,992 | 3,445,818 |
| 5. Benefit and loss related payments | (179,901) | 14,344 | 934,515 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 1,456,330 | 1,340,940 | 7,606,227 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....2,089 tax on capital gains (losses) | (5,321,384) | 3,066,696 | 3,035,586 |
| 10. TOTAL (Lines 5 through 9) | (4,044,956) | 4,421,979 | 11,576,328 |
| 11. Net cash from operations (Line 4 minus Line 10) | 4,756,432 | (3,399,987) | (8,130,510) |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 4,428,305 | 24,850,617 | 59,002,960 |
| 12.2 Stocks | | | |
| 12.3 Mortgage loans | | | |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | | | |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | 1 |
| 12.7 Miscellaneous proceeds | 242,496 | 0 | 150,000 |
| 12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) | 4,670,801 | 24,850,617 | 59,152,961 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 8,129,819 | 21,029,231 | 46,996,755 |
| 13.2 Stocks | | | |
| 13.3 Mortgage loans | | | |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | | | |
| 13.6 Miscellaneous applications | 3,004,467 | 958,440 | 2,034,843 |
| 13.7 TOTAL investments acquired (Lines 13.1 to 13.6) | 11,134,286 | 21,987,671 | 49,031,598 |
| 14. Net increase (or decrease) in contract loans and premium notes | | | |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (6,463,485) | 2,862,946 | 10,121,363 |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | | | |
| 16.2 Capital and paid in surplus, less treasury stock | | | |
| 16.3 Borrowed funds | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | | |
| 16.5 Dividends to stockholders | | | |
| 16.6 Other cash provided (applied) | 2,875,742 | 759,002 | 1,839,370 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) | 2,875,742 | 759,002 | 1,839,370 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 1,168,689 | 221,962 | 3,830,223 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 6,696,923 | 2,866,700 | 2,866,700 |
| 19.2 End of period (Line 18 plus Line 19.1) | 7,865,612 | 3,088,662 | 6,696,923 |

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

| | | | | |
|---------|--|--|--|--|
| 20.0001 | | | | |
|---------|--|--|--|--|

Notes to Financial Statement

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of OHIC Insurance Company (OHIC or The Company) have been prepared on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The State of Ohio requires insurance companies domiciled in the State of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) subject to any deviations prescribed or permitted by the Ohio Department of Insurance. The Company has no prescribed or permitted practices exceptions.

| Description | SSAP | F/S Page | F/S Line | Mar. 31, 2017 | Dec. 31, 2016 |
|---|------|----------|----------|---------------|---------------|
| Net Income | | | | | |
| (1) OHIC state basis (Page 4, Line 20, Columns 1 & 2) | | | | 526,470 | (9,103,880) |
| (2) State prescribed practice that increase/decrease NAIC SAP | - | - | - | - | - |
| (3) State permitted practice that increase/decrease NAIC SAP | - | - | - | - | - |
| (4) NAIC SAP (1-2-3=4) | | | | 526,470 | (9,103,880) |
| Surplus | | | | | |
| (5) OHIC state basis (Page 3, Line 37, Columns 1 & 2) | | | | 47,442,366 | 46,901,303 |
| (6) State prescribed practice that increase/decrease NAIC SAP | - | - | - | - | - |
| (7) State permitted practice that increase/decrease NAIC SAP | - | - | - | - | - |
| (8) NAIC SAP (5-6-7=8) | | | | 47,442,366 | 46,901,303 |

C. Accounting Policy

- Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities.

D. Going Concern

After management evaluation, there is no substantial doubt regarding the reporting entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

D. Loan-backed Securities

- Prepayment assumptions for loan-backed and structured securities were obtained from our investment software vendor through an independent third-party source.
- The Company has no securities within the scope of SSAP No. 43R with a recognized other-than-temporary impairment.
- Security with a recognized other-than-temporary impairment, currently held by the reporting entity, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

None

Notes to Financial Statement

4. The Company has the following securities with fair value less than amortized cost for which other-than-temporary impairment has not been recognized in earnings as realized loss.
- a. Aggregate amount of unrealized losses:
- | | |
|------------------------|------------|
| 1. Less than 12 Months | \$ 420,629 |
| 2. 12 Months or Longer | \$ 1,522 |
- b. Aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|---------------|
| 1. Less than 12 Months | \$ 24,852,555 |
| 2. 12 Months or Longer | \$ 78,691 |
5. All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company considers various factors when determining other-than-temporary impairment, including: Intent or requirement to sell the security, length of time the security has been in a continuous unrealized loss position, depth of amortized value compared to fair value, and expected redemption percentage. The Company asserts that it has the intent and ability to hold these securities long enough for all the cost basis of the securities to be recovered. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities if future events, information and the passage of time causes it to conclude that declines in value are other-than-temporary.
- E. Repurchase Agreements and/or Securities Lending Transactions
3. Collateral Received
- | | |
|-------------------------------------|--------------|
| b. The fair value of the collateral | \$ 5,039,310 |
|-------------------------------------|--------------|
- None of the collateral was sold or replugged
- I. Working Capital Finance Investments
- None
- J. Offsetting and Netting of Assets and Liabilities
- None
- 6. Joint Ventures, Partnerships and Limited Liability Corporations**
- None
- 7. Investment Income**
- No significant changes
- 8. Derivative Instruments**
- None
- 9. Income Taxes**
- No significant changes
- 10. Information Concerning Parent, Subsidiaries and Affiliates**
- No significant changes
- 11. Debt**
- None
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**
- The Company has no employees.
- 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations –**
- No significant change
- 14. Liabilities, Contingencies and Assessments**
- No significant change

Notes to Financial Statement

15. Leases

None

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

None

18. Gain or Loss to the Reporting Entity from Uninsured A & H Plans and the Uninsured Portion of Partially Insured Plans

None

19. Direct Premium Written / Produced by Managing General Agents / Third Party Administrators

None

20. Fair Value Measurement

A. Inputs used and Assets and Liabilities Measured and Reported at Fair Value

The Company has categorized its assets and liabilities that are reported on the balance sheet at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Level 1 – Quoted prices in active markets for identical assets and liabilities: This category for items measured at fair value on a recurring basis includes exchange-traded stocks. The fair value of these stocks is based on quoted prices in active markets.

Level 2 – Significant observable inputs: The estimated fair values for some of these items are determined by independent pricing services using observable inputs. Others are based on quotes from markets which are not considered actively traded. The Company had no assets or liabilities measured at fair value on a recurring basis in this category.

Level 3 – Significant unobservable inputs: The Company had no assets or liabilities measured at fair value on a recurring basis included in this category.

1. Items Measured and Reported at Fair Value by Level 1, 2, and 3

None

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3 as stated in paragraph 3 below. During the current year, no transfers into or out of Level 1 or 2 were required.

2. Assets Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

None

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

4. Inputs and Techniques Used for Level 2 and 3 Fair Values

Bonds carried at fair value categorized as Level 2 were valued using a market approach. These valuations were determined to be Level 2 valuations as quoted markets prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

5. Derivative Fair Values

Not applicable

Notes to Financial Statement

B. Other Fair Value Disclosures

Not applicable

C. Fair Values for All Financial Instruments by Levels, 1, 2 and 3.

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and ventures). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A. The Company has no financial instrument liabilities valued at fair value.

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Not practicable (Carrying Value) |
|---|----------------------|-----------------|--------------|--------------|---------|----------------------------------|
| Financial instruments – assets | | | | | | |
| Bonds | \$ 86,859,568 | \$85,682,599 | - | \$86,859,568 | - | - |
| Cash, cash equivalents and short-term investments | \$ 7,865,611 | \$ 7,865,611 | \$ 7,865,611 | - | - | - |

D. Financial Instruments for which it is Not Practicable to Estimate Fair Values

None

21. Other Items

None

22. Events Subsequent

Management of the Company has evaluated all events occurring after March 31, 2017 through May 10, 2017, the date the statutory financial statements were available to be issued.

23. Reinsurance

None

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

None

25. Change in Incurred Losses and Loss Adjustment Expenses

Incurred losses and loss adjustment expenses attributable to insured events of prior years has decreased by \$81,538 from \$783,406,136 as of December 31, 2016 to \$783,324,598 as of March 31, 2017 as a result of re-estimation of unpaid losses and loss adjustment expenses on medical malpractice lines of insurance. This decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

The Company has no structured settlements where it is contingently liable.

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves \$ 0
2. Date of the most recent evaluation of this liability 12/31/2016
3. Was anticipated investment income utilized in the calculation Yes No

31. High Deductibles

None

Notes to Financial Statement

32. Discounting of Liabilities for Unpaid Losses and Unpaid Loss Adjustment Expenses

The Company does not discount reserves.

33. Asbestos / Environmental Reserves

None

34. Subscriber Savings Accounts

None

35. Multiple Peril Crop Insurance

None

36. Financial Guarantee Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]

- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[] No[X]
- 2.2 If yes, date of change:

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1 Name of Entity | 2 NAIC Company Code | 3 State of Domicile |
|---------------------|------------------------|------------------------|
| | | |

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[] No[X] N/A[]
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/24/2017
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]

- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[] No[X]
- 7.2 If yes, give full information

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

| 1 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 SEC |
|---------------------|-----------------------------|--------------|--------------|--------------|--------------|
| | | Yes[] No[X] | Yes[] No[X] | Yes[] No[X] | Yes[] No[X] |

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[]
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain: Yes[] No[X]
- 9.2 Has the code of ethics for senior managers been amended? Yes[] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$..... 20,887

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:

- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$..... 0
- 13. Amount of real estate and mortgages held in short-term investments: \$..... 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
 14.2 If yes, please complete the following:

Yes No

| | 1 Prior Year-End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|--|--|---|
| 14.21 Bonds | | |
| 14.22 Preferred Stock | | |
| 14.23 Common Stock | | |
| 14.24 Short-Term Investments | | |
| 14.25 Mortgages Loans on Real Estate | | |
| 14.26 All Other | | |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | | |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | | |

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
 If no, attach a description with this statement.

Yes No
 Yes No N/A

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2
 16.3 Total payable for securities lending reported on the liability page

\$ 5,039,310
 \$ 5,039,310
 \$ 5,039,310

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?
 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

Yes No

| 1 Name of Custodian(s) | 2 Custodian Address |
|---------------------------|--|
| MUFG Union Bank NA | 350 California Street, San Francisco, CA 94104 |
| BNY Mellon | 225 Liberty St, New York, NY 10286 |

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
 17.4 If yes, give full and complete information relating thereto:

Yes No

| 1 Old Custodian | 2 New Custodian | 3 Date of Change | 4 Reason |
|--------------------|--------------------|------------------------|-------------|
| | | | |

17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [" that have access to the investment accounts"; " handle securities"]

| 1 Name of Firm or Individual | 2 Affiliation |
|--|------------------|
| Deutsche Investment Management Americas, Inc. | U |
| Richard E. Anderson, MD | I |
| David Preimesberger | I |
| Michael Jacob | I |
| David Charles, MD | I |
| Steven Bensinger | I |
| Eugene M. Bullis | I |
| Charles Kossman, MD | I |
| Robert Pike | I |
| Mary Ann Thode, JD | I |

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?
 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

Yes No
 Yes No

GENERAL INTERROGATORIES (Continued)

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|--|---|---|-----------------------------|---|
| 104518 | Deutsche Investment Management Americas, Inc. | | SEC | NO |

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes[X] No[]

18.2 If no, list exceptions:

N/A

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation. Yes[] No[] N/A[X]
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation. Yes[] No[X]
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[] No[X]
3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[] No[X]
4.2 If yes, complete the following schedule:

| 1 Line of Business | 2 Maximum Interest | 3 Discount Rate | TOTAL DISCOUNT | | | | DISCOUNT TAKEN DURING PERIOD | | | |
|-----------------------|-----------------------|--------------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
| | | | 4 Unpaid Losses | 5 Unpaid LAE | 6 IBNR | 7 TOTAL | 8 Unpaid Losses | 9 Unpaid LAE | 10 IBNR | 11 TOTAL |
| 04.2999 Total | | | | | | | | | | |

5. Operating Percentages:
 5.1 A&H loss percent 0.000%
 5.2 A&H cost containment percent 0.000%
 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes[] No[X]
 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
 6.3 Do you act as an administrator for health savings accounts? Yes[] No[X]
 6.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

| 1 NAIC Company Code | 2 ID Number | 3 Name of Reinsurer | 4 Domiciliary Jurisdiction | 5 Type of Reinsurer | 6 Certified Reinsurer Rating (1 through 6) | 7 Effective Date of Certified Reinsurer Rating |
|------------------------------|------------------|---------------------------|----------------------------------|---------------------------|---|---|
| Affiliates | | | | | | |
| 22039 | 13-2673100 | GENERAL REINS CORP | DE | Authorized | | |
| | | | | | | |
| All other insurers | | | | | | |
| 00000 | AA-3191315 | XL Bermuda Ltd | BMU | Unauthorized | | |
| | | | | | | |

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**Current Year to Date - Allocated by States and Territories**

| | 1 Active Status | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|--|--------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|
| | | 2 Current Year To Date | 3 Prior Year To Date | 4 Current Year To Date | 5 Prior Year To Date | 6 Current Year To Date | 7 Prior Year To Date |
| States, etc. | | | | | | | |
| 1. Alabama (AL) | N | | | | | | |
| 2. Alaska (AK) | L | | | | | | |
| 3. Arizona (AZ) | L | | | | | | |
| 4. Arkansas (AR) | L | | | | | | |
| 5. California (CA) | N | | | | | | |
| 6. Colorado (CO) | L | | | | | | |
| 7. Connecticut (CT) | N | | | | | | |
| 8. Delaware (DE) | N | | | | | | |
| 9. District of Columbia (DC) | N | | | | | | |
| 10. Florida (FL) | N | | | | | | |
| 11. Georgia (GA) | L | | | | | | |
| 12. Hawaii (HI) | N | | | | | | |
| 13. Idaho (ID) | L | | | | | | |
| 14. Illinois (IL) | L | | | | | | |
| 15. Indiana (IN) | L | | | | | | |
| 16. Iowa (IA) | L | | | | | | |
| 17. Kansas (KS) | L | | | | | | |
| 18. Kentucky (KY) | L | | | | | 3,075,199 | 2,967,422 |
| 19. Louisiana (LA) | N | | | | | | |
| 20. Maine (ME) | N | | | | | | |
| 21. Maryland (MD) | L | | | | | 36,332,115 | 27,417,825 |
| 22. Massachusetts (MA) | N | | | | | | |
| 23. Michigan (MI) | L | | | | | | |
| 24. Minnesota (MN) | L | | | | | | |
| 25. Mississippi (MS) | N | | | | | | |
| 26. Missouri (MO) | L | | | | | | |
| 27. Montana (MT) | L | | | | | | |
| 28. Nebraska (NE) | L | | | | | | |
| 29. Nevada (NV) | L | | | | | | |
| 30. New Hampshire (NH) | N | | | | | | |
| 31. New Jersey (NJ) | E | | | | | | |
| 32. New Mexico (NM) | L | | | | | | |
| 33. New York (NY) | L | | | | | | |
| 34. North Carolina (NC) | N | | | | | | |
| 35. North Dakota (ND) | L | | | | | | |
| 36. Ohio (OH) | L | | | | | 6,823,123 | 6,498,812 |
| 37. Oklahoma (OK) | L | | | | | | |
| 38. Oregon (OR) | L | | | | | | |
| 39. Pennsylvania (PA) | L | | | | | | |
| 40. Rhode Island (RI) | N | | | | | | |
| 41. South Carolina (SC) | N | | | | | | |
| 42. South Dakota (SD) | L | | | | | | |
| 43. Tennessee (TN) | L | | | | | | |
| 44. Texas (TX) | L | | | | | | |
| 45. Utah (UT) | L | | | | | | |
| 46. Vermont (VT) | N | | | | | | |
| 47. Virginia (VA) | N | | | | | | |
| 48. Washington (WA) | L | | | | | | 150,000 |
| 49. West Virginia (WV) | L | | | | | | |
| 50. Wisconsin (WI) | L | | | | | 10,000 | |
| 51. Wyoming (WY) | L | | | | | | |
| 52. American Samoa (AS) | N | | | | | | |
| 53. Guam (GU) | N | | | | | | |
| 54. Puerto Rico (PR) | N | | | | | | |
| 55. U.S. Virgin Islands (VI) | N | | | | | | |
| 56. Northern Mariana Islands (MP) | N | | | | | | |
| 57. Canada (CAN) | N | | | | | | |
| 58. Aggregate other alien (OT) | X X X | | | | | | |
| 59. Totals | (a). 33 | | | | | 46,240,437 | 37,034,059 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001 | X X X | | | | | | |
| 58002 | X X X | | | | | | |
| 58003 | X X X | | | | | | |
| 58998 Summary of remaining write-ins for Line 58 from overflow page | X X X | | | | | | |
| 58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above) | X X X | | | | | | |

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile - see DSLI); (D) DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of D and L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

| | FEIN | STATE | NAIC # | OWNERSHIP |
|--|------------|-------|--------|-----------|
| The Doctors Company, An Interinsurance Exchange (TDC) | 95-3014772 | CA | 34495 | |
| Insurance Subsidiaries and their Affiliates | | | | |
| American Healthcare Indemnity Company (AHI) | 59-2048400 | OK | 39152 | 100% |
| TDC National Assurance Company (TDCNA) | 95-4234708 | OR | 41050 | 100% |
| TDC Specialty Insurance Company (TDCSI) | 95-4241120 | DC | 34487 | 100% |
| TDC Specialty Underwriters, Inc. (TDCSU) | 81-1383341 | CT | | 100% |
| OHIC Insurance Company (OHIC) | 31-0926059 | OH | 35602 | 100% |
| The Doctors Company Risk Retention Group, A Reciprocal Exchange (TDCRRG) | 80-0787558 | DC | 14347 | 0% |
| TDC Special Risks Insurance Company (TDCSR) | 30-0638006 | DC | | 100% |
| First Professionals Insurance Company (FPIC) | 59-6614702 | FL | 33383 | 100% |
| American Physicians Assurance Corporation (APA) | 38-2102867 | MI | 33006 | 100% |
| Chandler Office Park, LLC | 38-3511421 | MI | | 50% |
| Michigan Medical Advantage, Inc., dba Medical Advantage Group (MAG) | 38-3316792 | MI | | 100% |
| Consortium of Independent Physician Associations, Inc. (CIPA) | 20-3476926 | MI | | 100% |
| CIPA ACO, Inc. | 81-2714184 | MI | | 100% |
| Sales and Administration Subsidiaries | | | | |
| The Doctors Management Company (TDMC) | 95-2958888 | CA | | 100% |
| The Doctors Company Insurance Services, LLC (TDCIS) | 30-0597630 | CA | | 100% |
| Real Estate Investment | | | | |
| Hotel Yountville Holdings, LLC | 81-4941249 | CA | | 100% |
| Hotel Yountville, LLC | 68-0398485 | CA | | 50% |
| Napa Kohls, Holding, LLC | 47-3861060 | CA | | 100% |
| Napa Parkway Plaza, LLC | 47-3854901 | NC | | 58% |
| Napa Town Center Partners, LLC | 68-0512177 | CA | | 100% |
| Napa Center Preferred, LLC | 46-3923579 | CA | | 12% |
| Rancho Caymus Holdings, LLC | 47-3385455 | CA | | 100% |
| Rancho Caymus, LLC | 47-3582915 | CA | | 50% |
| Wake Forest Investments, LLC | 81-3199862 | CA | | 100% |
| Market of Wake Forest, LLC | 81-3107313 | NC | | 70% |
| Pier 88 Investment Partners, LLC | 46-3506954 | DE | | 25.51% |

SCHEDULE Y**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|-------------------|-------------------|------------|--------------|-----|--|---|----------------------|----------------------------------|---|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | FEDERAL RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | * |
| 0831 | The Doctors Group | 34495 | 95-3014772 | | | | The Doctors Company, An Interinsurance Exchange | CA | UDP | The Doctors Management Company | Ownership, Board of Directors, Attorney-In-Fact | | | N | |
| 0831 | The Doctors Group | 39152 | 59-2048400 | | | | American Healthcare Indemnity, Inc. | OK | IA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 39152 | 59-2048400 | | | | American Healthcare Indemnity, Inc. | OK | IA | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 33006 | 38-2102867 | | | | American Physicians Assurance Corporation | MI | IA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 33006 | 38-2102867 | | | | American Physicians Assurance Corporation | MI | IA | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 00000 | 38-3511421 | | | | Chandler Office Park, LLC | MI | NIA | American Physicians Assurance Corporation | Influence | 50.0 | The Doctors Company, An Interinsurance Exchange, Chandler Farms, LLC | N | |
| 0831 | The Doctors Group | 00000 | 81-2714184 | | | | CIPA ACO, Inc. | MI | NIA | Michigan Medical Advantage, DBA Medical Advantage Group | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 20-3476926 | | | | Consortium of Independent Physician Associations, Inc. | MI | NIA | Michigan Medical Advantage, DBA Medical Advantage Group | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 33383 | 59-6614702 | | | | First Professionals Insurance Company, Inc. | FL | IA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 33383 | 59-6614702 | | | | First Professionals Insurance Company, Inc. | FL | IA | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 00000 | 68-0398485 | | | | Hotel Yountville, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Influence | 50.0 | The Doctors Company, An Interinsurance Exchange, Altamura Family, LLC | N | |
| 0831 | The Doctors Group | 00000 | 81-4941249 | | | | Hotel Yountville Holdings, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 81-3107313 | | | | Market of Wake Forest | NC | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 70.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 38-3316792 | | | | Michigan Medical Advantage, DBA Medical Advantage Group | MI | NIA | American Physicians Assurance Corporation | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 38-3316792 | | | | Michigan Medical Advantage, DBA Medical Advantage Group | MI | NIA | American Physicians Assurance Corporation | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 00000 | 46-3923579 | | | | Napa Center Preferred, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Influence | 12.0 | The Doctors Company, An Interinsurance Exchange, Napa Center Holdings, LLC | N | |
| 0831 | The Doctors Group | 00000 | 47-3681060 | | | | Napa Kohls Holdings, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 47-3854901 | | | | Napa Parkway Plaza, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 58.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 68-0512177 | | | | Napa Town Center Partners, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 35602 | 31-0926059 | | | | OHIC Insurance Company | OH | RE | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 35602 | 31-0926059 | | | | OHIC Insurance Company | OH | RE | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 00000 | 46-3506954 | | | | Pier 88 Investment Partners, LLC | DE | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 25.5 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 47-3385455 | | | | Rancho Caymus Holdings, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|-------------------|-------------------|------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|---|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | FEDERAL RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | * |
| 0831 | The Doctors Group | 00000 | 47-3582915 | | | | Rancho Caymus, LLC | CA | NIA | Rancho Caymus Holdings, LLC | Ownership | 50.0 | The Doctors Company, An Interinsurance Exchange, George Altmura Jr, LLC | N | |
| 0831 | The Doctors Group | 00000 | 38-2036899 | | | | SCW Agency Group, Inc. | MI | NIA | The Doctors Company Insurance Services, LLC | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 30-0638006 | | | | TDC Special Risks Insurance Company | DC | IA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 30-0638006 | | | | TDC Special Risks Insurance Company | DC | IA | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 34487 | 95-4241120 | | | | TDC Specialty Insurance Company | DC | IA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 34487 | 95-4241120 | | | | TDC Specialty Insurance Company | DC | IA | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 00000 | 81-1383341 | | | | TDC Specialty Underwriters, Inc. | CT | NIA | TDC Specialty Insurance Company | Ownership | 100.0 | TDC Specialty Insurance Company | N | |
| 0831 | The Doctors Group | 00000 | 30-0597630 | | | | The Doctors Company Insurance Services, LLC | CA | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 30-0597630 | | | | The Doctors Company Insurance Services, LLC | CA | NIA | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 14347 | 80-0787558 | | | | The Doctors Company Risk Retention Group | DC | IA | The Doctors Management Company | Board of Directors, Management | | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 00000 | 95-2958888 | | | | The Doctors Management Company | CA | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 41050 | 95-4234708 | | | | TDC National Assurance Company | OR | IA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |
| 0831 | The Doctors Group | 41050 | 95-4234708 | | | | TDC National Assurance Company | OR | IA | The Doctors Management Company | Board of Directors, Management | | The Doctors Management Company | N | |
| 0831 | The Doctors Group | 41050 | 81-3199862 | | | | Wake Forest Investments, LLC | DE | NIA | The Doctors Company, An Interinsurance Exchange | Ownership | 100.0 | The Doctors Company, An Interinsurance Exchange | N | |

Q12.1

| | |
|----------|-------------|
| Asterisk | Explanation |
| 0000001 | |

PART 1 - LOSS EXPERIENCE

| Line of Business | Current Year to Date | | | 4 Prior Year to Date Direct Loss Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
| | 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | |
| 1. Fire | | | | |
| 2. Allied lines | | | | |
| 3. Farmowners multiple peril | | | | |
| 4. Homeowners multiple peril | | | | |
| 5. Commercial multiple peril | | | | |
| 6. Mortgage guaranty | | | | |
| 8. Ocean marine | | | | |
| 9. Inland marine | | | | |
| 10. Financial guaranty | | | | |
| 11.1 Medical professional liability - occurrence | | 1,377 | | |
| 11.2 Medical professional liability - claims made | | | | |
| 12. Earthquake | | | | |
| 13. Group accident and health | | | | |
| 14. Credit accident and health | | | | |
| 15. Other accident and health | | | | |
| 16. Workers' compensation | | | | |
| 17.1 Other liability - occurrence | | | | |
| 17.2 Other liability - claims made | | | | |
| 17.3 Excess Workers' Compensation | | | | |
| 18.1 Products liability - occurrence | | | | |
| 18.2 Products liability - claims made | | | | |
| 19.1 19.2 Private passenger auto liability | | | | |
| 19.3 19.4 Commercial auto liability | | | | |
| 21. Auto physical damage | | | | |
| 22. Aircraft (all perils) | | | | |
| 23. Fidelity | | | | |
| 24. Surety | | | | |
| 26. Burglary and theft | | | | |
| 27. Boiler and machinery | | | | |
| 28. Credit | | | | |
| 29. International | | | | |
| 30. Warranty | | | | |
| 31. Reinsurance-Nonproportional Assumed Property | X X X | X X X | X X X | X X X |
| 32. Reinsurance-Nonproportional Assumed Liability | X X X | X X X | X X X | X X X |
| 33. Reinsurance-Nonproportional Assumed Financial Lines | X X X | X X X | X X X | X X X |
| 34. Aggregate write-ins for other lines of business | | | | |
| 35. TOTALS | | 1,377 | | |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | | | |
| 3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) | | | | |

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business | 1 | 2 | 3 |
|---|--------------------|-------------------------|----------------------------|
| | Current Quarter | Current Year to Date | Prior Year Year to Date |
| 1. Fire | | | |
| 2. Allied lines | | | |
| 3. Farmowners multiple peril | | | |
| 4. Homeowners multiple peril | | | |
| 5. Commercial multiple peril | | | |
| 6. Mortgage guaranty | | | |
| 8. Ocean marine | | | |
| 9. Inland marine | | | |
| 10. Financial guaranty | | | |
| 11.1 Medical professional liability - occurrence | | | |
| 11.2 Medical professional liability - claims made | | | |
| 12. Earthquake | | | |
| 13. Group accident and health | | | |
| 14. Credit accident and health | | | |
| 15. Other accident and health | | | |
| 16. Workers' compensation | | | |
| 17.1 Other liability - occurrence | | | |
| 17.2 Other liability - claims made | | | |
| 17.3 Excess Workers' Compensation | | | |
| 18.1 Products liability - occurrence | | | |
| 18.2 Products liability - claims made | | | |
| 19.1 19.2 Private passenger auto liability | | | |
| 19.3 19.4 Commercial auto liability | | | |
| 21. Auto physical damage | | | |
| 22. Aircraft (all perils) | | | |
| 23. Fidelity | | | |
| 24. Surety | | | |
| 26. Burglary and theft | | | |
| 27. Boiler and machinery | | | |
| 28. Credit | | | |
| 29. International | | | |
| 30. Warranty | | | |
| 31. Reinsurance-Nonproportional Assumed Property | X X X | X X X | X X X |
| 32. Reinsurance-Nonproportional Assumed Liability | X X X | X X X | X X X |
| 33. Reinsurance-Nonproportional Assumed Financial Lines | X X X | X X X | X X X |
| 34. Aggregate write-ins for other lines of business | | | |
| 35. TOTALS | | | |
| DETAILS OF WRITE-INS | | | |
| 3401. | | | |
| 3402. | | | |
| 3403. | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | | |
| 3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) | | | |

NONE

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|---|---|--|--|--|--|---|--|--------------------------------------|--|--|--|--|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 2017 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2017 Loss and LAE Payments (Cols. 4 + 5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12) |
| 1. 2014 + Prior | 59,517 | (11,303) | 48,214 | 1,395 | | 1,395 | 52,050 | | (5,312) | 46,738 | (6,072) | 5,991 | (81) |
| 2. 2015 | | | | | | | | | | | | | |
| 3. Subtotals 2015 + Prior | 59,517 | (11,303) | 48,214 | 1,395 | | 1,395 | 52,050 | | (5,312) | 46,738 | (6,072) | 5,991 | (81) |
| 4. 2016 | | | | | | | | | | | | | |
| 5. Subtotals 2016 + Prior | 59,517 | (11,303) | 48,214 | 1,395 | | 1,395 | 52,050 | | (5,312) | 46,738 | (6,072) | 5,991 | (81) |
| 6. 2017 | X X X | X X X | X X X | X X X | | | X X X | | | | X X X | X X X | X X X |
| 7. Totals | 59,517 | (11,303) | 48,214 | 1,395 | | 1,395 | 52,050 | | (5,312) | 46,738 | (6,072) | 5,991 | (81) |
| 8. Prior Year-End Surplus As Regards Policyholders | 46,901 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1 Line 7 1..... (10.202) | Col. 12, Line 7 As % of Col. 2 Line 7 2..... (53.004) | Col. 13, Line 7 As % of Col. 3 Line 7 3..... (0.168) |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 4..... (0.173) |

Q14

STATEMENT AS OF **March 31, 2017** OF THE **OHIC Insurance Company**
SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Current year change in encumbrances | | |
| 4. Total gain (loss) on disposals | | |
| 5. Deduct amounts received on disposals | | |
| 6. Total foreign exchange change in book/adjusted carrying value | | |
| 7. Deduct current year's other-than-temporary impairment recognized | | |
| 8. Deduct current year's depreciation | | |
| 9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) | | |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | | |

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 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 | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | | |
| 8. Deduct amortization of premium and mortgage interest points | | |
| 9. Total foreign exchange change in book value/recorded investment | | |
| 10. Deduct current year's other-than-temporary impairment recognized | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | | |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | | |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | | |

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | | |
| 8. Deduct amortization of premium and depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value | | |
| 10. Deduct current year's other-than-temporary impairment recognized | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | | |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | | |

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 82,051,913 | 92,657,561 |
| 2. Cost of bonds and stocks acquired | 8,129,819 | 46,996,755 |
| 3. Accrual of discount | 4,379 | 10,077 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | 5,968 | 1,978,436 |
| 6. Deduct consideration for bonds and stocks disposed of | 4,428,305 | 59,002,960 |
| 7. Deduct amortization of premium | 81,175 | 511,695 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | 76,261 |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 85,682,599 | 82,051,913 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 85,682,599 | 82,051,913 |

SCHEDULE D - PART 1B
Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 70,599,130 | 7,887,323 | 4,027,822 | (72,818) | 74,385,813 | | | 70,599,130 |
| 2. NAIC 2 (a) | 11,477,784 | 242,496 | 394,515 | (3,978) | 11,321,787 | | | 11,477,784 |
| 3. NAIC 3 (a) | | | | | | | | |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 82,076,914 | 8,129,819 | 4,422,337 | (76,796) | 85,707,600 | | | 82,076,914 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds & Preferred Stock | 82,076,914 | 8,129,819 | 4,422,337 | (76,796) | 85,707,600 | | | 82,076,914 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....25,001; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

QS102

SCHEDULE DA - PART 1**Short - Term Investments**

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year To Date | 5 Paid for Accrued Interest Year To Date |
|-----------------------|---|----------------|---------------------|---|---|
| 9199999. Totals | 25,001 | X X X | 25,001 | | |

SCHEDULE DA - Verification**Short-Term Investments**

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 25,001 | 829,176 |
| 2. Cost of short-term investments acquired | | |
| 3. Accrual of discount | | 5,825 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | | 810,000 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 25,001 | 25,001 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 25,001 | 25,001 |

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SI08 Schedule E - Verification (Cash Equivalents) NONE

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation or Market Indicator (a) |
|--|------------------------------|--------------|--------------------|-------------------------------------|-----------------------------------|------------------|----------------|---|---|
| Bonds - U.S. Governments | | | | | | | | | |
| 912828U24 | UNITED STATES TREAS NTS | | 02/03/2017 | MERRILL LYNCH PIERCE FENNER, CHARLO | X X X | 3,739,445 | 3,900,000 | 17,884 | 1 |
| 0599999 Subtotal - Bonds - U.S. Governments | | | | | X X X | 3,739,445 | 3,900,000 | 17,884 | X X X |
| Bonds - U.S. Special Revenue, Special Assessment | | | | | | | | | |
| 3136AUQS3 | FNMA REMIC TRUST 2016-97 | | 01/01/2017 | BNP PARIBAS SEC | X X X | 1,016,625 | 992,340 | 83 | 1 |
| 3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment | | | | | X X X | 1,016,625 | 992,340 | 83 | X X X |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 02007PAD5 | ALLY AUTO RECV TR 2017-1 | | 01/24/2017 | CITIGROUP GBL MKTS INC, NEW YORK | X X X | 219,953 | 220,000 | | 1FE |
| 14314JAD2 | CARMAX AUTO OWNER TR 2017-1 | | 01/25/2017 | BARCLAYS CAPITAL INC | X X X | 779,769 | 780,000 | | 1FE |
| 38141GWC4 | GOLDMAN SACHS GROUP INC | | 01/23/2017 | GOLDMAN SACHS | X X X | 388,752 | 390,000 | | 1FE |
| 594918BW3 | MICROSOFT CORP | | 01/30/2017 | JP MORGAN | X X X | 498,926 | 500,000 | | 1FE |
| 55336VAK6 | MPLX LP | | 02/07/2017 | CITIGROUP GBL MKTS INC, NEW YORK | X X X | 244,593 | 245,000 | | 1FE |
| 681936BK5 | OMEGA HEALTHCARE INVS INC | | 03/28/2017 | JP MORGAN CHASE | X X X | 242,496 | 245,000 | | 2FE |
| 58507LAB5 | MEDTRONIC GLOBAL HLDGS S C A | C | 03/21/2017 | MORGAN STANLEY & CO | X X X | 999,260 | 1,000,000 | | 1FE |
| 3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | X X X | 3,373,749 | 3,380,000 | | X X X |
| 8399997 Subtotal - Bonds - Part 3 | | | | | X X X | 8,129,819 | 8,272,340 | 17,967 | X X X |
| 8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | | X X X | X X X | X X X | X X X | X X X |
| 8399999 Subtotal - Bonds | | | | | X X X | 8,129,819 | 8,272,340 | 17,967 | X X X |
| 8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | | | | X X X | X X X | X X X | X X X | X X X |
| 9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | | X X X | X X X | X X X | X X X | X X X |
| 9899999 Subtotal - Preferred and Common Stocks | | | | | X X X | | X X X | | X X X |
| 9999999 Total - Bonds, Preferred and Common Stocks | | | | | X X X | 8,129,819 | X X X | 17,967 | X X X |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

QE04

SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter**

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation or Market Indicator (a) | |
|---|---|--|---------------------------|--------------------------------------|--------------------|-------------------|---------------------|---|--|--|---|---|--|--|---|--|---|---|---|---|-------|
| | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11 + 12 - 13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | | |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 36296KMW9 | GNMA #693473 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 3,618 | 3,618 | 3,638 | 3,651 | | (34) | | (34) | | 3,618 | | | | 17 | 06/15/2038 | 1 | |
| 3622A2AD4 | GNMA PASS-THRU M PLATINUM 30YR | 03/20/2017 | PRINCIPAL RECEIPT | X X X | 40,387 | 40,387 | 42,630 | 42,831 | | (2,445) | | (2,445) | | 40,387 | | | | 95 | 06/20/2042 | 1 | |
| 36207JZR7 | GNMA PASS-THRU X SINGLE FAMILY | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 309 | 309 | 312 | 309 | | | | | | 309 | | | | 2 | 05/15/2028 | 1 | |
| 36208WCM3 | GNMA PASS-THRU X SINGLE FAMILY | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 448 | 448 | 447 | 447 | | 1 | | 1 | | 448 | | | | 2 | 07/15/2028 | 1 | |
| 36209NCP5 | GNMA PASS-THRU X SINGLE FAMILY | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 117 | 117 | 119 | 117 | | | | | | 117 | | | | 1 | 05/15/2028 | 1 | |
| 36295QVU1 | GNMA PASS-THRU X SINGLE FAMILY | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 4,295 | 4,295 | 4,329 | 4,363 | | (68) | | (68) | | 4,295 | | | | 17 | 11/15/2037 | 1 | |
| 36295XZ11 | GNMA PASS-THRU X SINGLE FAMILY | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 204 | 204 | 206 | 210 | | (6) | | (6) | | 204 | | | | 1 | 02/15/2038 | 1 | |
| 36296G9Y9 | GNMA PASS-THRU X SINGLE FAMILY | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 179 | 179 | 182 | 187 | | (8) | | (8) | | 179 | | | | 1 | 06/15/2038 | 1 | |
| 912828U24 | UNITED STATES TREAS NTS | 02/28/2017 | VARIOUS | X X X | 484,393 | 500,000 | 479,416 | | | 77 | | 77 | | 479,493 | | 4,899 | 4,899 | 2,652 | 11/15/2026 | 1 | |
| 0599999 | Subtotal - Bonds - U.S. Governments | | | X X X | 533,950 | 549,557 | 531,279 | 52,115 | | (2,483) | | (2,483) | | 529,050 | | 4,899 | 4,899 | 2,788 | X X X | X X X | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 866854HQ8 | SUN PRAIRIE WI AREA SCH DIST | 03/01/2017 | CALLED @ 100.0000000 | X X X | 1,000,000 | 1,000,000 | 1,034,360 | 1,000,744 | | (744) | | (744) | | 1,000,000 | | | | 25,000 | 03/01/2025 | 1FE | |
| 2499999 | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | X X X | 1,000,000 | 1,000,000 | 1,034,360 | 1,000,744 | | (744) | | (744) | | 1,000,000 | | | | 25,000 | X X X | X X X | |
| Bonds - U.S. Special Revenue, Special Assessment | | | | | | | | | | | | | | | | | | | | | |
| 3137ARX0 | FHLMC REMIC SERIES 4073 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 33,078 | 33,078 | 36,531 | 35,627 | | (2,549) | | (2,549) | | 33,078 | | | | 86 | 07/15/2041 | 1 | |
| 3137ASBP6 | FHLMC REMIC SERIES 4077 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 38,315 | 38,315 | 41,350 | 40,422 | | (2,107) | | (2,107) | | 38,315 | | | | 115 | 11/15/2041 | 1 | |
| 3137B1RP9 | FHLMC REMIC SERIES 4189 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 23,844 | 23,844 | 25,968 | 25,648 | | (1,804) | | (1,804) | | 23,844 | | | | 78 | 11/15/2042 | 1 | |
| 3137BHBZ9 | FHLMC REMIC SERIES 4451 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 15,974 | 15,974 | 16,860 | 16,794 | | (820) | | (820) | | 15,974 | | | | 29 | 11/15/2041 | 1 | |
| 3137BMCQ3 | FHLMC REMIC SERIES 4544 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 52,665 | 52,665 | 55,462 | 55,228 | | (2,563) | | (2,563) | | 52,665 | | | | 132 | 06/15/2042 | 1 | |
| 3137BMXB7 | FHLMC REMIC SERIES 4551 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 13,037 | 13,037 | 13,841 | 13,740 | | (703) | | (703) | | 13,037 | | | | 38 | 04/15/2042 | 1 | |
| 3137BMV45 | FHLMC REMIC SERIES 4552 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 72,294 | 72,294 | 75,739 | 75,654 | | (3,360) | | (3,360) | | 72,294 | | | | 174 | 01/15/2043 | 1 | |
| 3137BSZU0 | FHLMC REMIC SERIES 4631 | 03/15/2017 | PRINCIPAL RECEIPT | X X X | 29,867 | 29,867 | 30,406 | 30,403 | | (536) | | (536) | | 29,867 | | | | 78 | 05/15/2045 | 1 | |
| 31384VV33 | FNMA #535334 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 292 | 292 | 298 | 292 | | (6) | | (6) | | 292 | | | | 2 | 06/01/2030 | 1 | |
| 31391SM64 | FNMA #675481 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 46 | 46 | 48 | 48 | | (1) | | (1) | | 46 | | | | | 02/01/2033 | 1 | |
| 31400WSW1 | FNMA #699933 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 3,897 | 3,897 | 3,925 | 3,935 | | (38) | | (38) | | 3,897 | | | | 17 | 04/01/2033 | 1 | |
| 31406UK31 | FNMA #820314 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 761 | 761 | 749 | 752 | | 9 | | 9 | | 761 | | | | 3 | 08/01/2035 | 1 | |
| 31411W4N4 | FNMA #917129 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 1,812 | 1,812 | 1,785 | 1,791 | | 21 | | 21 | | 1,812 | | | | 9 | 06/01/2037 | 1 | |
| 31414SYU1 | FNMA #975123 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 973 | 973 | 970 | 971 | | 3 | | 3 | | 973 | | | | 2 | 05/01/2038 | 1 | |
| 31371KZ2 | FNMA PASS-THRU LNG 30 YEAR | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 8,807 | 8,807 | 9,485 | 9,663 | | (856) | | (856) | | 8,807 | | | | 40 | 02/01/2033 | 1 | |
| 3138ARG99 | FNMA PASS-THRU LNG 30 YEAR | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 49,473 | 49,473 | 53,879 | 54,197 | | (4,724) | | (4,724) | | 49,473 | | | | 92 | 09/01/2041 | 1 | |
| 3138WG3W2 | FNMA PASS-THRU LNG 30 YEAR | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 44,465 | 44,465 | 47,036 | 47,012 | | (2,547) | | (2,547) | | 44,465 | | | | 88 | 05/01/2046 | 1 | |
| 3138WGYN8 | FNMA PASS-THRU LNG 30 YEAR | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 29,459 | 29,459 | 31,153 | 31,177 | | (1,718) | | (1,718) | | 29,459 | | | | 47 | 04/01/2046 | 1 | |
| 3138X5JQ1 | FNMA PASS-THRU LNG 30 YEAR | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 5,450 | 5,450 | 5,764 | 5,707 | | (257) | | (257) | | 5,450 | | | | 29 | 09/01/2043 | 1 | |
| 31394FP26 | FNMA REMIC TRUST 2004-76 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 11,856 | 11,856 | 12,612 | 12,026 | | (170) | | (170) | | 11,856 | | | | 41 | 10/25/2019 | 1 | |
| 3136A9N61 | FNMA REMIC TRUST 2012-120 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 23,504 | 23,504 | 25,208 | 25,222 | | (1,718) | | (1,718) | | 23,504 | | | | 75 | 10/25/2042 | 1 | |
| 3136ADLC1 | FNMA REMIC TRUST 2013-29 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 50,509 | 50,509 | 54,262 | 53,606 | | (3,097) | | (3,097) | | 50,509 | | | | 147 | 01/25/2043 | 1 | |
| 3136ARDJ4 | FNMA REMIC TRUST 2016-02 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 21,157 | 21,157 | 22,363 | 22,158 | | (1,002) | | (1,002) | | 21,157 | | | | 45 | 05/25/2041 | 1 | |
| 3136ARPP7 | FNMA REMIC TRUST 2016-11 | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 26,452 | 26,452 | 28,060 | 27,817 | | (1,365) | | (1,365) | | 26,452 | | | | 82 | 05/25/2042 | 1 | |
| 3136AUQS3 | FNMA REMIC TRUST 2016-97 | 03/27/2017 | VARIOUS | X X X | 1,033,167 | 1,008,794 | 1,033,386 | 1,024,315 | | (272) | | (272) | | 1,033,050 | | 117 | 117 | 117 | 12/25/2044 | 1 | |
| 3199999 | Subtotal - Bonds - U.S. Special Revenue, Special Assessment | | | X X X | 1,591,154 | 1,566,781 | 1,627,144 | 1,614,211 | | (32,180) | | (32,180) | | 1,591,037 | | 117 | 117 | 1,566 | X X X | X X X | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 12527GAH6 | CF INDS INC 144A | 01/11/2017 | GOLDMAN SACHS | X X X | 80,388 | 80,000 | 79,508 | 79,513 | | 1 | | 1 | | 79,515 | | 874 | 874 | 560 | 12/01/2026 | 2FE | |
| 361448AS2 | GATX CORP | 03/04/2017 | MATURITY | X X X | 315,000 | 315,000 | 314,814 | 314,989 | | 11 | | 11 | | 315,000 | | | | 1,969 | 03/04/2017 | 2FE | |
| 61748HAR2 | MORGAN STANLEY CAP 2004-5AR | 03/27/2017 | PRINCIPAL RECEIPT | X X X | 8,141 | 8,141 | 8,172 | 8,223 | | (82) | | (82) | | 8,141 | | | | 33 | 07/25/2034 | 1FM | |
| 55336VAK6 | MPLX LP | 02/10/2017 | RBC CAPITAL MARKETS | X X X | 244,672 | 245,000 | 244,593 | | | | | | | 244,594 | | 78 | 78 | 140 | 03/01/2027 | 1FE | |
| 86562ZBF0 | SUMITOMO MITSUI BANKING CORP | 01/10/2017 | MATURITY | X X X | 655,000 | 655,000 | 654,921 | 654,999 | | 1 | | 1 | | 655,000 | | | | 4,258 | 01/10/2017 | 1FE | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | X X X | 1,303,201 | 1,303,141 | 1,302,008 | 1,057,724 | | (69) | | (69) | | 1,302,250 | | 952 | 952 | 6,960 | X X X | X X X | |
| 8399997 | Subtotal - Bonds - Part 4 | | | X X X | 4,428,305 | 4,419,479 | 4,494,791 | 3,724,794 | | (35,476) | | (35,476) | | 4,422,337 | | 5,968 | 5,968 | 36,314 | X X X | X X X | |
| 8399998 | Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | X X X | X X X | X X X | X X X | X X X | | X X X | | X X X | | X X X | | X X X | X X X | X X X | X X X | X X X | X X X |
| 8399999 | Subtotal - Bonds | | | X X X | 4,428,305 | 4,419,479 | 4,494,791 | 3,724,794 | | (35,476) | | (35,476) | | 4,422,337 | | 5,968 | 5,968 | 36,314 | X X X | X X X | |
| 8999998 | Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | | X X X | X X X | X X X | X X X | X X X | | X X X | | X X X | | X X X | | X X X | X X X | X X X | X X X | X X X | X X X |
| 9799998 | Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | X X X | X X X | X X X | X X X | X X X | | X X X | | X X X | | X X X | | X X X | X X X | X X X | X X X | X X X | X X X |
| 9899999 | Subtotal - Preferred and Common Stocks | | | X X X | X X X | X X X | X X X | X X X | | X X X | | X X X | | X X X | | X X X | X X X | X X X | X X X | X X X | X X X |
| 9999999 | Total - Bonds, Preferred and Common Stocks | | | X X X | 4,428,305 | 4,419,479 | 4,494,791 | 3,724,794 | | (35,476) | | (35,476) | | 4,422,337 | | 5,968 | 5,968 | 36,314 | X X X | X X X | |

QE05

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|--|--|------|---|---------------|---------------------------------|-------------------|
| CUSIP Identification | Description | Code | NAIC Designation / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Dates |
| 7699999 | Total Preferred and Common Stocks | | | | | X X X ... |
| Short-Term Invested Assets (Schedule DA type) | | | | | | |
| 608919718 | FEDERATED GOVT OBLIG PREMIER | | | 7,184 | 7,184 | |
| 8999999 | Subtotal - Short-Term Invested Assets (Schedule DA type) | | | 7,184 | 7,184 | X X X ... |
| Cash Equivalents (Schedule E Part 2 type) | | | | | | |
| | SOCIETE GENERALE PARIS OBFR+13 | | | 684,487 | 684,487 | |
| | PERSHING LLC OBFR+20 | | | 38,027 | 38,027 | |
| | CANTOR FITZGERALD & CO FIXED | | | 50,585 | 50,585 | . 04/03/2017 |
| | SG AMERICAS SECURITIES OBFR+29.5 | | | 532,378 | 532,378 | . 06/05/2017 |
| | SOCIETE GENERALE PARIS OBFR+23 | | | 304,216 | 304,216 | . 05/03/2017 |
| | JPMORGAN CLEARING CORP FIXED | | | 304,216 | 304,216 | . 06/29/2017 |
| | NOMURA SECURITIES INTL OBFR+45 | | | 380,270 | 380,270 | . 06/30/2017 |
| | MERRILL PIERCE FENNER SM OBFR+36 | | | 760,541 | 760,541 | . 05/15/2017 |
| | MORGAN STANLEY & CO LLC OBFR+45 | | | 456,324 | 456,324 | . 06/30/2017 |
| | DEUTSCHE BANK SECURITIES FIXED | | | 760,541 | 760,541 | . 06/21/2017 |
| | MERRILL PIERCE FENNER SM OBFR+40 | | | 760,541 | 760,541 | . 06/22/2017 |
| 9199999 | Subtotal - Cash Equivalents (Schedule E Part 2 type) | | | 5,032,126 | 5,032,126 | X X X ... |
| 9999999 | Grand Totals | | | 5,039,310 | 5,039,310 | X X X ... |

General Interrogatories:

1. Total activity for the year to date Fair Value \$.....3,004,467 Book/Adjusted Carrying Value \$.....3,004,467
2. Average balance for the year to date Fair Value \$.....4,418,983 Book/Adjusted Carrying Value \$.....4,418,983
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation: NAIC 1 \$.....3,391,590, NAIC 2 \$.....1,216,865; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

| 1 CUSIP Identification | 2 Description | 3 Code | 4 NAIC Designation / Market Indicator | 5 Fair Value | 6 Book/Adjusted Carrying Value | 7 Maturity Dates |
|------------------------------|------------------|-----------|--|--------------------|--------------------------------------|------------------------|
| NONE | | | | | | |
| 9999999 Grand Totals | | | | | | ... X X X ... |

General Interrogatories:

1. Total activity for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

| 1 Depository | | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-------------------------|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| open depositories | | | | | | | | | |
| Wells Fargo Bank, N.A. | San Francisco, CA | | | 2,674 | | 1,011,261 | 827,607 | 3,059,579 | X X X |
| BNY Mellon | New York, NY | | | 828 | | 4,412,690 | 832,602 | 4,781,032 | X X X |
| 0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories | | X X X | X X X | | | | | | X X X |
| 0199999 Totals - Open Depositories | | X X X | X X X | 3,502 | | 5,423,951 | 1,660,209 | 7,840,611 | X X X |
| 0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories | | X X X | X X X | | | | | | X X X |
| 0299999 Totals - Suspended Depositories | | X X X | X X X | | | | | | X X X |
| 0399999 Total Cash On Deposit | | X X X | X X X | 3,502 | | 5,423,951 | 1,660,209 | 7,840,611 | X X X |
| 0499999 Cash in Company's Office | | X X X | X X X | X X X | X X X | | | | X X X |
| 0599999 Total Cash | | X X X | X X X | 3,502 | | 5,423,951 | 1,660,209 | 7,840,611 | X X X |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 Description | 2 Code | 3 Date Acquired | 4 Rate of Interest | 5 Maturity Date | 6 Book/Adjusted Carrying Value | 7 Amount of Interest Due & Accrued | 8 Amount Received During Year |
|--|-----------|-----------------------|--------------------------|-----------------------|--------------------------------------|---|-------------------------------------|
| NONE | | | | | | | |
| 8699999 Total - Cash Equivalents | | | | | | | |



Designate the type of health care providers reported on this page:

Physicians, including surgeons and osteopaths

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

| | 1 | 2 | Direct Losses Paid | | 5 | Direct Losses Unpaid | | 8 |
|-----------------------------------|---|------------------------|--------------------|------------------|------------------------|----------------------|------------------|---|
| | | | 3 | 4 | | 6 | 7 | |
| States, Etc. | Direct Premiums Written | Direct Premiums Earned | Amount | Number of Claims | Direct Losses Incurred | Amount Reported | Number of Claims | Direct Losses Incurred but not Reported |
| 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) | | | | | | | | |
| 11. Georgia (GA) | | | | | | | | |
| 12. Hawaii (HI) | | | | | | | | |
| 13. Idaho (ID) | | | | | | | | |
| 14. Illinois (IL) | | | | | | | | |
| 15. Indiana (IN) | | | | | | | | |
| 16. Iowa (IA) | | | | | | | | |
| 17. Kansas (KS) | | | | | | | | |
| 18. Kentucky (KY) | | | | | 4,021 | 1,000,000 | 1 | 2,075,199 |
| 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) | | | | | (4,021) | 735,000 | 6 | 943,049 |
| 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. U.S. Virgin Islands (VI) | | | | | | | | |
| 56. Northern Mariana Islands (MP) | | | | | | | | |
| 57. Canada (CAN) | | | | | | | | |
| 58. Aggregate other alien (OT) | | | | | | | | |
| 59. Totals | | | | | | 1,735,000 | 7 | 3,018,248 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. | | | | | | | | |
| 58002. | | | | | | | | |
| 58003. | | | | | | | | |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | | | | | | | |
| 58999. | TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above) | | | | | | | |



Designate the type of health care providers reported on this page:

Hospitals

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

| | 1 | 2 | Direct Losses Paid | | 5 | Direct Losses Unpaid | | 8 |
|-----------------------------------|---|------------------------|--------------------|------------------|------------------------|----------------------|------------------|---|
| | | | 3 | 4 | | 6 | 7 | |
| States, Etc. | Direct Premiums Written | Direct Premiums Earned | Amount | Number of Claims | Direct Losses Incurred | Amount Reported | Number of Claims | Direct Losses Incurred but not Reported |
| 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) | | | | | | | | |
| 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) | | | | | (70,769) | 42,005,149 | 308 | (5,673,034) |
| 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) | | | | | 62,146 | 3,385,000 | 5 | 1,760,074 |
| 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) | | | | | 10,000 | 10,000 | 1 | |
| 51. Wyoming (WY) | | | | | | | | |
| 52. American Samoa (AS) | | | | | | | | |
| 53. Guam (GU) | | | | | | | | |
| 54. Puerto Rico (PR) | | | | | | | | |
| 55. U.S. Virgin Islands (VI) | | | | | | | | |
| 56. Northern Mariana Islands (MP) | | | | | | | | |
| 57. Canada (CAN) | | | | | | | | |
| 58. Aggregate other alien (OT) | | | | | | | | |
| 59. Totals | | | | | 1,377 | 45,400,149 | 314 | (3,912,961) |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. | | | | | | | | |
| 58002. | | | | | | | | |
| 58003. | | | | | | | | |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | | | | | | | |
| 58999. | TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above) | | | | | | | |

Supp5 Sup. A To T - Other Healthcare Professionals NONE

Supp5 Sup. A To T - Other Healthcare Facilities NONE

INDEX TO PROPERTY & CASUALTY QUARTERLY STATEMENT

Accident and Health Insurance; Q3; Q13
Accounting Changes and Corrections of Errors; Q6, Note 2
Accounting Practices and Policies; Q6, Note 1
Admitted Assets; Q2; QSI01
Affiliated Transactions; Q2; Q3; Q7; Q7.1
Asbestos Losses and Loss Adjustment Expenses; Q6, Note 33
Bonds; Q2; Q5; Q7.1; Q7.2; QSI01; QSI02; QE04; QE05; QSupp2
Business Combinations and Goodwill; Q6, Note 3
Capital Gains (Losses); Q3; Q4; Q5
Capital Stock; Q3; Q4; Q6, Note 13
Capital Notes; Q3; Q5; Q6, Note 11
Caps; QE06; QSI04
Cash; Q2; Q5; QE12; QSupp2
Cash Equivalents; Q2; Q5; QE13
Collars; QE06; QSI04
Commissions; Q3; Q5
Common Stock; Q2; Q7.1; Q7.2; QSI01; QE04; QE05; QSupp2
Counterparty Exposure; Q6, Note 8; QE06; QE08
Contingencies; Q6, Note 14
Debt; Q6, Note 11
Deferred Compensation; Q6, Note 12
Derivative Instruments; Q6, Note 8; QSI04; QSI05; QSI06; QSI07; QE06; QE07; QE08
Director and Officer; QSupp7
Discontinued Operations; Q6, Note 4
Discounting of Liabilities; Q6, Note 32; Q8
Electronic Data Processing Equipment; Q2
Environmental Losses and Loss Adjustment Expenses; Q6, Note 33
Exchange or Counterparty; QE06; QE08
Expenses; Q3; Q4; Q5; Q8; QE01; QSupp3
Extinguishment of Liabilities; Q6, Note 17
Extraordinary Items; Q6, Note 21
Fair Value; Q7, Note 20
Federal ID Number; Q9
Federal Reserve Board; Q7
Finance and Service Charge; Q4
Floors; QE06; QSI04
Foreign Exchange; Q2; Q3; Q4; QSI01; QSI02; QSI03; QE04; QE05
Forwards; QE06; QSI04
Futures Contracts; QE07; QSI04
Guaranty Fund; Q2
Health Care Receivables; Q6, Note 28
Hedging Transactions; Q7.1; QE06; QE07
High Deductible Policies; Q6, Note 31
Holding Company; Q7; Q11; Q12
Income Generation Transactions; QE06; QE07
Income Taxes; Q2; Q3; Q4; Q5; Q6, Note 9
Intercompany Pooling; Q6, Note 26
Investment Income; Q2; Q4; Q5; Q6, Note 7; QSupp2
Investments; Q2; Q4; Q6, Note 5; Q7.1; Q7.2; QSI01; QSI03; QE03; QE04; QE05; QE08; QE13; QSupp2
Joint Venture; Q6, Note 6
Leases; Q6, Note 15
Licensing; Q3; Q7; Q10
Limited Liability Company (LLC); Q6, Note 6
Limited Partnership; Q6, Note 6
Lines of Business; Q8; Q13
Long-Term Invested Assets; QSI01; QE03
Loss Development; Q6
Losses; Q3; Q4; Q5; Q6, Note 25; Q8; Q10; Q13; Q14; QSupp1; QSupp3
Loss Adjustment Expenses; Q3; Q6, Note 26; Q8; Q14; QSupp3
Managing General Agents; Q6, Note 19; Q7
Medical Malpractice Insurance; Q13; Q15; QSupp5
Medicare Part D Coverage; QSupp6
Mortgage Loans; Q2; Q5; Q7.1; QSI01; QE02; QSupp2
Multiple Peril Crop Insurance; Q6, Note 35
Nonadmitted Assets; Q2; Q4; QSI01; QSI03
Non-Tabular Discount; Q6, Note 32
Off-Balance Sheet Risk; Q6, Note 16

INDEX TO PROPERTY & CASUALTY QUARTERLY STATEMENT

Options; Q7.1; QE06; QSI04
Organizational Chart; Q7; Q11
Other Derivative Transactions; QE06; QE07
Parent, Subsidiaries and Affiliates; Q2; Q3; Q6, Note 10; Q7.1
Participating Policies; Q6, Note 29
Pharmaceutical Rebates; Q6, Note 28
Policyholder Dividends; Q3; Q4; Q5
Postemployment Benefits; Q6, Note 12
Postretirement Benefits; Q6, Note 12
Preferred Stock; Q2; Q7.1; Q7.2; QSI01; QSI02; QE04; QSupp2
Premium Deficiency Reserves; Q6, Note 30
Premium Notes; Q2; Q5
Premiums; Q3; Q5; Qsupp3
 Accrued Retrospective; Q2
 Advance; Q3
 Direct; Q10; Q13
 Earned; Q4; Q10; Q13; QSupp5
 Earned but Unbilled; Q2
 Unearned; Q3
 Written; Q4; Q10; Q13; QSupp5
Quasi Reorganizations; Q6, Note 13
Real Estate; Q2; Q5; Q7.1; QSI01; QE01; QSupp2
Redetermination, Contract Subject to; Q6, Note 24
Reinsurance; Q6, Note 23
 Assumed; Q13
 Ceded; Q3; Q9; QSupp3
 Commutation; Q6, Note 23
 Funds Held; Q2; Q3
 Losses; Q3; Q4; Q8; QSupp3
 Payable; Q3; QSupp3
 Premiums; Q3; QSupp3
 Receivable; Q2; QSupp3
 Unsecured; Q6, Note 23
 Uncollectible; Q6, Note 23
Reserves
 Incurred but Not Reported (IBNR); Q8; Q14
 Unpaid Loss Adjustment Expense (LAE); Q14
Retirement Plans; Q6, Note 12
Retrospectively Rated Contracts; Q6, Note 24
Salvage and Subrogation; Q10
Securities Lending; Q2; Q3; QE9; QE11
Servicing of Financial Assets; Q6, Note 17
Short-Term Investments; Q2; Q5; Q7.1; QSI03; QSupp2
Special Deposits; QSupp2
Stockholder Dividends; Q3; Q4; Q5
Structured Settlements; Q6, Note 27
Subscriber Savings Accounts; Q6, Note 34
Subsequent Events; Q6, Note 22
Surplus; Q3; Q4; Q5; Q6, Note 13; Q14; Q15; QSupp1; QSupp2; QSupp3
Surplus Notes; Q3; Q4; Q5
Swaps; QE07; QSI04
Synthetic Assets; QSI04; QSI05
Tabular Discount; Q6, Note 32
Third Party Administrator; Q6, Note 19; Q7
Treasury Stock; Q3; Q4; Q5
Underwriting Expenses; Q4
Uninsured Accident and Health; Q3; Q6, Note 18
Valuation Allowance; QSI01
Wash Sales; Q6, Note 17