*10646201720100100*

# ANNUAL STATEMENT

**For the Year Ended December 31, 2017**

of the Condition and Affairs of the

# GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

| | | |
|---|---|---|
| NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 10646 | Employer's ID Number..... 36-4079497 |
| Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US |
| Incorporated/Organized..... April 16, 1996 | Commenced Business..... May 2, 1996 | |

| | | |
|---|---|---|
| Statutory Home Office | 301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 301 E Fourth Street….. Cincinnati ..... OH ..... US..... 45202<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 513-369-5000<br>*(Area Code) (Telephone Number)* |
| Mail Address | 301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 513-369-5000<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.greatamericaninsurancegroup.com | |
| Statutory Statement Contact | Robert James Schwartz<br>*(Name)* | 513-369-5092<br>*(Area Code) (Telephone Number) (Extension)* |
| | BSchwartz@gaig.com<br>*(E-Mail Address)* | 513-369-3873<br>*(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Gary John Gruber # | President | 2. Sue Ann Erhart # | Senior Vice President, General Counsel & Secretary |
| 3. Robert James Schwartz | Vice President & Controller | 4. Lisa Ann Hays | Vice President & Actuary |

## OTHER

| | | | |
|---|---|---|---|
| Ronald James Brichler | Executive Vice President | Michael Eugene Sullivan Jr. # | Executive Vice President |
| Aaron Beasy Latto | Senior Vice President | David Lawrence Thompson Jr. # | Senior Vice President |
| David John Witzgall | Senior Vice President, CFO & Treasurer | Annette Denise Gardner | Vice President & Assistant Treasurer |
| John William Tholen | Vice President | Stephen Charles Beraha | Assistant Vice President & Assistant Secretary |
| Howard Kim Baird | Assistant Treasurer | Robert Jude Zbacnik | Assistant Treasurer |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Ronald James Brichler | Michelle Ann Gillis # | Gary John Gruber | Aaron Beasy Latto |
| Michael David Pierce | Michael Eugene Sullivan Jr. | David Lawrence Thompson Jr. # | David John Witzgall |

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

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| Gary John Gruber | Sue Ann Erhart | Robert James Schwartz |
| President | Senior Vice President, General Counsel & Secretary | Vice President & Controller |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 14 day of February, 2018

NOTARIAL SEAL STATE OF OHIO

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

# SUMMARY INVESTMENT SCHEDULE

| | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Investment Categories | Amount | Percentage | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 2,200,391 | 20.6 | 2,200,391 | 0 | 2,200,391 | 20.6 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.43 Revenue and assessment obligations | 2,521,844 | 23.6 | 2,521,844 | 0 | 2,521,844 | 23.6 |
| 1.44 Industrial development and similar obligations | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.513 All other | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521 | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.523 All other | 382,434 | 3.6 | 382,434 | 0 | 382,434 | 3.6 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 841,328 | 7.9 | 841,328 | 0 | 841,328 | 7.9 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 2.3 Affiliated securities | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.22 Unaffiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.32 Unaffiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.42 Unaffiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.52 Unaffiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.2 Agricultural | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.3 Single family residential properties | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.4 Multifamily residential properties | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.5 Commercial loans | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.6 Mezzanine real estate loans | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt) | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt) | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 6. Contract loans | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 7. Derivatives | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 8. Receivables for securities | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral) | 0 | 0.0 | 0 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 4,721,312 | 44.3 | 4,721,312 | 0 | 4,721,312 | 44.3 |
| 11. Other invested assets | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 12. Total invested assets | 10,667,309 | 100.0 | 10,667,309 | 0 | 10,667,309 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 6,039,633 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 499,979 |
| 3. | Accrual of discount | | 1,356 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | 0 | |
| | 4.2 Part 2, Section 1, Column 15 | 0 | |
| | 4.3 Part 2, Section 2, Column 13 | 0 | |
| | 4.4 Part 4, Column 11 | 0 | 0 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 0 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 579,984 |
| 7. | Deduct amortization of premium | | 14,988 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | 0 | |
| | 8.2 Part 2, Section 1, Column 19 | 0 | |
| | 8.3 Part 2, Section 2, Column 16 | 0 | |
| | 8.4 Part 4, Column 15 | 0 | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | 0 | |
| | 9.2 Part 2, Section 1, Column 17 | 0 | |
| | 9.3 Part 2, Section 2, Column 14 | 0 | |
| | 9.4 Part 4, Column 13 | 0 | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 5,945,997 |
| 11. | Deduct total nonadmitted amounts | | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 5,945,997 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 2,200,391 | 2,196,906 | 2,203,094 | 2,200,000 |
| Governments (Including all obligations | 2. Canada | 0 | 0 | 0 | 0 |
| guaranteed by governments) | 3. Other Countries | 0 | 0 | 0 | 0 |
| | 4. Totals | 2,200,391 | 2,196,906 | 2,203,094 | 2,200,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 0 | 0 | 0 | 0 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 0 | 0 | 0 | 0 |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 2,521,844 | 2,607,427 | 2,528,691 | 2,485,000 |
| Industrial and Miscellaneous, SVO Identified | 8. United States | 1,223,762 | 1,228,149 | 1,224,181 | 1,224,318 |
| Funds and Hybrid Securities (Unaffiliated) | 9. Canada | 0 | 0 | 0 | 0 |
| | 10. Other Countries | 0 | 0 | 0 | 0 |
| | 11. Totals | 1,223,762 | 1,228,149 | 1,224,181 | 1,224,318 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | **13. Total Bonds** | 5,945,997 | 6,032,482 | 5,955,965 | 5,909,318 |
| **PREFERRED STOCKS** | 14. United States | 0 | 0 | 0 | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | 0 | 0 | 0 | |
| | 16. Other Countries | 0 | 0 | 0 | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | 0 | 0 | 0 | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | 0 | 0 | 0 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | 0 | 0 | 0 | |
| | 22. Other Countries | 0 | 0 | 0 | |
| | 23. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 0 | 0 | 0 | |
| | **25. Total Common Stocks** | 0 | 0 | 0 | |
| | **26. Total Stocks** | 0 | 0 | 0 | |
| | **27. Total Bonds and Stocks** | 5,945,997 | 6,032,482 | 5,955,965 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 2,200,391 | 0 | 0 | 0 | 0 | XXX | 2,200,391 | 37.0 | 6,658,397 | 63.5 | 2,200,391 | 0 |
| 1.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.7 Totals | 2,200,391 | 0 | 0 | 0 | 0 | XXX | 2,200,391 | 37.0 | 6,658,397 | 63.5 | 2,200,391 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 151,977 | 979,387 | 735,566 | 557,684 | 97,230 | XXX | 2,521,844 | 42.4 | 2,879,455 | 27.4 | 2,521,844 | 0 |
| 5.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.7 Totals | 151,977 | 979,387 | 735,566 | 557,684 | 97,230 | XXX | 2,521,844 | 42.4 | 2,879,455 | 27.4 | 2,521,844 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 829,762 | 394,000 | 0 | 0 | 0 | XXX | 1,223,762 | 20.6 | 956,067 | 9.1 | 0 | 1,223,762 |
| 6.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.7 Totals | 829,762 | 394,000 | 0 | 0 | 0 | XXX | 1,223,762 | 20.6 | 956,067 | 9.1 | 0 | 1,223,762 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **10. Total Bonds Current Year** | | | | | | | | | | | | |
| 10.1 NAIC 1 | (d) 3,182,130 | 1,373,387 | 735,566 | 557,684 | 97,230 | 0 | 5,945,997 | 100.0 | XXX | XXX | 4,722,235 | 1,223,762 |
| 10.2 NAIC 2 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.3 NAIC 3 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.7 Totals | 3,182,130 | 1,373,387 | 735,566 | 557,684 | 97,230 | 0 | (b) 5,945,997 | 100.0 | XXX | XXX | 4,722,235 | 1,223,762 |
| 10.8 Line 10.7 as a % of Col. 7 | 53.5 | 23.1 | 12.4 | 9.4 | 1.6 | 0.0 | 100.0 | XXX | XXX | XXX | 79.4 | 20.6 |
| **11. Total Bonds Prior Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | 4,903,393 | 3,915,764 | 711,641 | 829,524 | 133,597 | 0 | XXX | XXX | 10,493,919 | 100.0 | 9,537,852 | 956,067 |
| 11.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 11.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 11.7 Totals | 4,903,393 | 3,915,764 | 711,641 | 829,524 | 133,597 | 0 | XXX | XXX | (b) 10,493,919 | 100.0 | 9,537,852 | 956,067 |
| 11.8 Line 11.7 as a % of Col. 9 | 46.7 | 37.3 | 6.8 | 7.9 | 1.3 | 0.0 | XXX | XXX | 100.0 | XXX | 90.9 | 9.1 |
| **12. Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 2,352,368 | 979,387 | 735,566 | 557,684 | 97,230 | 0 | 4,722,235 | 79.4 | 9,537,852 | 90.9 | 4,722,235 | XXX |
| 12.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.7 Totals | 2,352,368 | 979,387 | 735,566 | 557,684 | 97,230 | 0 | 4,722,235 | 79.4 | 9,537,852 | 90.9 | 4,722,235 | XXX |
| 12.8 Line 12.7 as a % of Col. 7 | 49.8 | 20.7 | 15.6 | 11.8 | 2.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10 | 39.6 | 16.5 | 12.4 | 9.4 | 1.6 | 0.0 | 79.4 | XXX | XXX | XXX | 79.4 | XXX |
| **13. Total Privately Placed Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 829,762 | 394,000 | 0 | 0 | 0 | 0 | 1,223,762 | 20.6 | 956,067 | 9.1 | XXX | 1,223,762 |
| 13.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.7 Totals | 829,762 | 394,000 | 0 | 0 | 0 | 0 | 1,223,762 | 20.6 | 956,067 | 9.1 | XXX | 1,223,762 |
| 13.8 Line 13.7 as a % of Col. 7 | 67.8 | 32.2 | 0.0 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 | 14.0 | 6.6 | 0.0 | 0.0 | 0.0 | 0.0 | 20.6 | XXX | XXX | XXX | XXX | 20.6 |

(a) Includes $.....1,223,762 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.6 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **1. U.S. Governments** | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 2,200,391 | 0 | 0 | 0 | 0 | XXX | 2,200,391 | 37.0 | 6,655,728 | 63.4 | 2,200,391 | 0 |
| 1.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 2,669 | 0.0 | 0 | 0 |
| 1.5 Totals | 2,200,391 | 0 | 0 | 0 | 0 | XXX | 2,200,391 | 37.0 | 6,658,397 | 63.5 | 2,200,391 | 0 |
| **2. All Other Governments** | | | | | | | | | | | | |
| 2.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **3. U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 0 | 0 | 503,279 | 0 | 0 | XXX | 503,279 | 8.5 | 503,592 | 4.8 | 503,279 | 0 |
| 5.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.4 Other Loan-Backed and Structured Securities | 151,977 | 979,387 | 232,286 | 557,684 | 97,230 | XXX | 2,018,565 | 33.9 | 2,375,863 | 22.6 | 2,018,565 | 0 |
| 5.5 Totals | 151,977 | 979,387 | 735,566 | 557,684 | 97,230 | XXX | 2,521,844 | 42.4 | 2,879,455 | 27.4 | 2,521,844 | 0 |
| **6. Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.3 Commercial Mortgage-Backed Securities | 301,256 | 81,178 | 0 | 0 | 0 | XXX | 382,434 | 6.4 | 456,067 | 4.3 | 0 | 382,434 |
| 6.4 Other Loan-Backed and Structured Securities | 528,506 | 312,822 | 0 | 0 | 0 | XXX | 841,328 | 14.1 | 500,000 | 4.8 | 0 | 841,328 |
| 6.5 Totals | 829,762 | 394,000 | 0 | 0 | 0 | XXX | 1,223,762 | 20.6 | 956,067 | 9.1 | 0 | 1,223,762 |
| **7. Hybrid Securities** | | | | | | | | | | | | |
| 7.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **8. Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.6 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Total Bonds Current Year** | | | | | | | | | | | | |
| 10.1 Issuer Obligations | 2,200,391 | 0 | 503,279 | 0 | 0 | XXX | 2,703,671 | 45.5 | XXX | XXX | 2,703,671 | 0 |
| 10.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.3 Commercial Mortgage-Backed Securities | 301,256 | 81,178 | 0 | 0 | 0 | XXX | 382,434 | 6.4 | XXX | XXX | 0 | 382,434 |
| 10.4 Other Loan-Backed and Structured Securities | 680,483 | 1,292,209 | 232,286 | 557,684 | 97,230 | XXX | 2,859,893 | 48.1 | XXX | XXX | 2,018,565 | 841,328 |
| 10.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 Totals | 3,182,130 | 1,373,387 | 735,566 | 557,684 | 97,230 | 0 | 5,945,997 | 100.0 | XXX | XXX | 4,722,235 | 1,223,762 |
| 10.7 Line 10.6 as a % of Col. 7 | 53.5 | 23.1 | 12.4 | 9.4 | 1.6 | 0.0 | 100.0 | XXX | XXX | XXX | 79.4 | 20.6 |
| 11. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 4,454,286 | 2,201,442 | 503,592 | 0 | 0 | XXX | XXX | XXX | 7,159,320 | 68.2 | 7,159,320 | 0 |
| 11.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.3 Commercial Mortgage-Backed Securities | 43,061 | 413,006 | 0 | 0 | 0 | XXX | XXX | XXX | 456,067 | 4.3 | 0 | 456,067 |
| 11.4 Other Loan-Backed and Structured Securities | 406,046 | 1,301,316 | 208,049 | 829,524 | 133,597 | XXX | XXX | XXX | 2,878,532 | 27.4 | 2,378,532 | 500,000 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.6 Totals | 4,903,393 | 3,915,764 | 711,641 | 829,524 | 133,597 | 0 | XXX | XXX | 10,493,919 | 100.0 | 9,537,852 | 956,067 |
| 11.7 Line 11.6 as a % of Col. 9 | 46.7 | 37.3 | 6.8 | 7.9 | 1.3 | 0.0 | XXX | XXX | 100.0 | XXX | 90.9 | 9.1 |
| 12. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 2,200,391 | 0 | 503,279 | 0 | 0 | XXX | 2,703,671 | 45.5 | 7,159,320 | 68.2 | 2,703,671 | XXX |
| 12.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.4 Other Loan-Backed and Structured Securities | 151,977 | 979,387 | 232,286 | 557,684 | 97,230 | XXX | 2,018,565 | 33.9 | 2,378,532 | 22.7 | 2,018,565 | XXX |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.6 Totals | 2,352,368 | 979,387 | 735,566 | 557,684 | 97,230 | 0 | 4,722,235 | 79.4 | 9,537,852 | 90.9 | 4,722,235 | XXX |
| 12.7 Line 12.6 as a % of Col. 7 | 49.8 | 20.7 | 15.6 | 11.8 | 2.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10 | 39.6 | 16.5 | 12.4 | 9.4 | 1.6 | 0.0 | 79.4 | XXX | XXX | XXX | 79.4 | XXX |
| 13. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.3 Commercial Mortgage-Backed Securities | 301,256 | 81,178 | 0 | 0 | 0 | XXX | 382,434 | 6.4 | 456,067 | 4.3 | XXX | 382,434 |
| 13.4 Other Loan-Backed and Structured Securities | 528,506 | 312,822 | 0 | 0 | 0 | XXX | 841,328 | 14.1 | 500,000 | 4.8 | XXX | 841,328 |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.6 Totals | 829,762 | 394,000 | 0 | 0 | 0 | 0 | 1,223,762 | 20.6 | 956,067 | 9.1 | XXX | 1,223,762 |
| 13.7 Line 13.6 as a % of Col. 7 | 67.8 | 32.2 | 0.0 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10 | 14.0 | 6.6 | 0.0 | 0.0 | 0.0 | 0.0 | 20.6 | XXX | XXX | XXX | XXX | 20.6 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 4,454,286 | 4,454,286 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired | 467,199 | 467,199 | 0 | 0 | 0 |
| 3. Accrual of discount | 0 | 0 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 4,921,485 | 4,921,485 | 0 | 0 | 0 |
| 7. Deduct amortization of premium | 0 | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 | 0 | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 | 0 | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 0 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 0 | 0 | 0 |

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

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

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

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

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

# Sch. DB - Verification
# NONE

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

## Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | 0 | 0 | 0 |
| 2. Cost of cash equivalents acquired | 4,686,854 | 0 | 4,686,854 | 0 |
| 3. Accrual of discount | 0 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 9,500 | 0 | 9,500 | 0 |
| 7. Deduct amortization of premium | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 4,677,354 | 0 | 4,677,354 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 4,677,354 | 0 | 4,677,354 | 0 |

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

## Sch. A - Pt. 1
## NONE

## Sch. A - Pt. 2
## NONE

## Sch. A - Pt. 3
## NONE

## Sch. B - Pt. 1
## NONE

## Sch. B - Pt. 2
## NONE

## Sch. B - Pt. 3
## NONE

## Sch. BA - Pt. 1
## NONE

## Sch. BA - Pt. 2
## NONE

## Sch. BA - Pt. 3
## NONE

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 XA 3 | U.S. TREASURY NOTES 1.00 05/15/2018 | SD | | | 1 | 2,203,094 | 99.859 | 2,196,906 | 2,200,000 | 2,200,391 | 0 | (1,051) | 0 | 0 | 1.000 | 0.952 | MN | 4,656 | 22,000 | 05/28/2015. | 05/15/2018. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 2,203,094 | XXX | 2,196,906 | 2,200,000 | 2,200,391 | 0 | (1,051) | 0 | 0 | XXX | XXX | XXX | 4,656 | 22,000 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 2,203,094 | XXX | 2,196,906 | 2,200,000 | 2,200,391 | 0 | (1,051) | 0 | 0 | XXX | XXX | XXX | 4,656 | 22,000 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 645791 CZ 5 | NJ ENVRNMNTL TRUST A-R 4.00 9/1/26 | SD | | | 1FE | 504,545 | 115.032 | 575,160 | 500,000 | 503,279 | 0 | (312) | 0 | 0 | 4.000 | 3.910 | MS | 6,667 | 20,000 | 08/30/2013. | 09/01/2026. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 504,545 | XXX | 575,160 | 500,000 | 503,279 | 0 | (312) | 0 | 0 | XXX | XXX | XXX | 6,667 | 20,000 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 34074M HX 2 | FL HSG FIN C 4.50 01/01/2030 | | | 2 | 1FE | 96,686 | 102.831 | 92,548 | 90,000 | 92,694 | 0 | (710) | 0 | 0 | 4.500 | 3.582 | JJ | 2,025 | 4,050 | 10/19/2011. | 01/01/2030. |
| 61212R T9 7 | MT BRD HSG-SFM B2 5.00 12/1/2027 | | | 2 | 1FE | 130,270 | 103.181 | 128,976 | 125,000 | 127,389 | 0 | (570) | 0 | 0 | 5.000 | 4.452 | JD | 521 | 6,250 | 10/14/2011. | 12/01/2027. |
| 658877 FB 6 | ND HSG FIN C 2.85 07/01/2032 | | | 2 | 1FE | 465,000 | 100.420 | 466,953 | 465,000 | 464,990 | 0 | 1 | 0 | 0 | 2.850 | 2.850 | JJ | 6,626 | 11,044 | 08/05/2016. | 07/01/2032. |
| 67756Q SR 9 | OH HSG FIN AGY J 3.50 09/01/2036 | | | 2 | 1FE | 343,807 | 106.873 | 352,681 | 330,000 | 343,875 | 0 | 753 | 0 | 0 | 3.500 | 3.809 | MS | 3,850 | 12,205 | 05/26/2016. | 09/01/2036. |
| 708796 B9 7 | PA HSG SFM 113 4.00 10/01/2041 | | | 2 | 1FE | 93,669 | 103.138 | 92,824 | 90,000 | 91,390 | 0 | (397) | 0 | 0 | 4.000 | 3.493 | AO | 900 | 3,821 | 09/09/2011. | 10/01/2041. |
| 92812U C4 8 | VIRGINIA ST HSG DEV A 1.90 07/01/2021 | | | | 1FE | 488,750 | 99.436 | 497,180 | 500,000 | 495,131 | 0 | 1,324 | 0 | 0 | 1.900 | 2.191 | JJ | 4,750 | 9,500 | 12/14/2012. | 07/01/2021. |
| 97689Q DD 5 | WI HSG & ECON AMT A 3.50 03/01/2046 | | | 2 | 1FE | 405,963 | 104.183 | 401,105 | 385,000 | 403,096 | 0 | (1,237) | 0 | 0 | 3.500 | 3.010 | MS | 4,492 | 13,475 | 03/24/2016. | 03/01/2046. |
| 2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities | | | | | | 2,024,146 | XXX | 2,032,267 | 1,985,000 | 2,018,565 | 0 | (836) | 0 | 0 | XXX | XXX | XXX | 23,164 | 60,345 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 2,528,691 | XXX | 2,607,427 | 2,485,000 | 2,521,844 | 0 | (1,149) | 0 | 0 | XXX | XXX | XXX | 29,830 | 80,345 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 92935V AE 8 | WFRBS 2011-C3 A3 SEQ 3.998 03/15/44 | | | | 1FM | 382,854 | 100.908 | 386,451 | 382,974 | 382,434 | 0 | 31 | 0 | 0 | 3.998 | 4.011 | MON | 1,276 | 15,311 | 08/10/2011. | 03/15/2044. |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities | | | | | | 382,854 | XXX | 386,451 | 382,974 | 382,434 | 0 | 31 | 0 | 0 | XXX | XXX | XXX | 1,276 | 15,311 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 78447V AC 2 | SLMA 2013-B A2B ABS FLT 05/15/2030 | | | | 1FE | 427,014 | 100.374 | 428,611 | 427,014 | 427,014 | 0 | 0 | 0 | 0 | 2.577 | 2.591 | MON | 520 | 9,261 | 04/25/2013. | 06/17/2030. |
| 83405L AA 8 | SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026 | | | | 1FE | 414,313 | 99.700 | 413,087 | 414,330 | 414,314 | 0 | 4 | 0 | 0 | 2.140 | 2.153 | MON | 148 | 2,315 | 09/15/2017. | 09/25/2026. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 841,327 | XXX | 841,698 | 841,344 | 841,328 | 0 | 4 | 0 | 0 | XXX | XXX | XXX | 667 | 11,576 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 1,224,181 | XXX | 1,228,149 | 1,224,318 | 1,223,762 | 0 | 35 | 0 | 0 | XXX | XXX | XXX | 1,943 | 26,887 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 2,707,638 | XXX | 2,772,066 | 2,700,000 | 2,703,671 | 0 | (1,364) | 0 | 0 | XXX | XXX | XXX | 11,323 | 42,000 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 382,854 | XXX | 386,451 | 382,974 | 382,434 | 0 | 31 | 0 | 0 | XXX | XXX | XXX | 1,276 | 15,311 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 2,865,473 | XXX | 2,873,965 | 2,826,344 | 2,859,893 | 0 | (832) | 0 | 0 | XXX | XXX | XXX | 23,831 | 71,921 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 5,955,965 | XXX | 6,032,482 | 5,909,318 | 5,945,997 | 0 | (2,165) | 0 | 0 | XXX | XXX | XXX | 36,430 | 129,232 | XXX | XXX |

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

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 83405L AA 8 | SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026 | | 09/15/2017 | GOLDMAN SACHS | | 499,979 | 500,000 | 0 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 499,979 | 500,000 | 0 |
| 8399997. Total - Bonds - Part 3 | | | | | | 499,979 | 500,000 | 0 |
| 8399999. Total - Bonds | | | | | | 499,979 | 500,000 | 0 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 499,979 | XXX | 0 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 83162C HH 9 | SBAP 1997-20C 1 7.15 03/01/17 | .. | 03/01/2017. | MBS Paydown | | 2,669 | 2,669 | 2,669 | 2,669 | 0 | 0 | 0 | 0 | 0 | 2,669 | 0 | 0 | 0 | 95 | 03/01/2017. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 2,669 | 2,669 | 2,669 | 2,669 | 0 | 0 | 0 | 0 | 0 | 2,669 | 0 | 0 | 0 | 95 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 34074M HX 2 | FL HSG FIN C 4.50 01/01/2030 | .. | 07/01/2017. | Partial Call | | 60,000 | 60,000 | 64,457 | 62,269 | 0 | (2,269) | 0 | (2,269) | 0 | 60,000 | 0 | 0 | 0 | 1,463 | 01/01/2030. |
| 61212R T9 7 | MT BRD HSG-SFM B2 5.00 12/1/2027 | .. | 12/01/2017. | Sinking Fund Redemption | | 45,000 | 45,000 | 46,897 | 46,022 | 0 | (903) | 0 | (903) | 0 | 45,000 | 0 | 0 | 0 | 1,625 | 12/01/2027. |
| 658877 FB 6 | ND HSG FIN C 2.85 07/01/2032 | .. | 07/01/2017. | Partial Call | | 35,000 | 35,000 | 35,000 | 34,999 | 0 | 1 | 0 | 1 | 0 | 35,000 | 0 | 0 | 0 | 618 | 07/01/2032. |
| 67756Q SR 9 | OH HSG FIN AGY J 3.50 09/01/2036 | .. | 12/01/2017. | Partial Call | | 90,000 | 90,000 | 93,766 | 93,579 | 0 | (3,579) | 0 | (3,579) | 0 | 90,000 | 0 | 0 | 0 | 2,583 | 09/01/2036. |
| 708796 B9 7 | PA HSG SFM 113 4.00 10/01/2041 | .. | 06/20/2017. | Partial Call | | 35,000 | 35,000 | 36,427 | 35,695 | 0 | (695) | 0 | (695) | 0 | 35,000 | 0 | 0 | 0 | 786 | 10/01/2041. |
| 97689Q DD 5 | WI HSG & ECON AMT A 3.50 03/01/2046 | .. | 09/01/2017. | Partial Call | | 80,000 | 80,000 | 84,356 | 84,017 | 0 | (4,017) | 0 | (4,017) | 0 | 80,000 | 0 | 0 | 0 | 2,275 | 03/01/2046. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 345,000 | 345,000 | 360,903 | 356,582 | 0 | (11,462) | 0 | (11,462) | 0 | 345,000 | 0 | 0 | 0 | 9,349 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 78447V AC 2 | SLMA 2013-B A2B ABS FLT 05/15/2030 | .. | 12/15/2017. | MBS Paydown | | 72,986 | 72,986 | 72,986 | 72,986 | 0 | 0 | 0 | 0 | 0 | 72,986 | 0 | 0 | 0 | 1,387 | 06/17/2030. |
| 83405L AA 8 | SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026 | .. | 12/25/2017. | MBS Paydown | | 85,670 | 85,670 | 85,666 | 0 | 0 | 2 | 0 | 2 | 0 | 85,670 | 0 | 0 | 0 | 330 | 09/25/2026. |
| 92935V AE 8 | WFRBS 2011-C3 A3 SEQ 3.998 03/15/44 | .. | 12/15/2017. | MBS Paydown | | 73,659 | 73,659 | 73,636 | 73,568 | 0 | (6) | 0 | (6) | 0 | 73,659 | 0 | 0 | 0 | 2,071 | 03/15/2044. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 232,315 | 232,315 | 232,288 | 146,554 | 0 | (4) | 0 | (4) | 0 | 232,315 | 0 | 0 | 0 | 3,788 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 579,984 | 579,984 | 595,860 | 505,804 | 0 | (11,466) | 0 | (11,466) | 0 | 579,984 | 0 | 0 | 0 | 13,232 | XXX |
| 8399999. | Total - Bonds | | | | | 579,984 | 579,984 | 595,860 | 505,804 | 0 | (11,466) | 0 | (11,466) | 0 | 579,984 | 0 | 0 | 0 | 13,232 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 579,984 | XXX | 595,860 | 505,804 | 0 | (11,466) | 0 | (11,466) | 0 | 579,984 | 0 | 0 | 0 | 13,232 | XXX |

## Sch. D - Pt. 5
## NONE

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

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

## Sch. DA - Pt. 1
## NONE

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

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

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

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

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

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

## Sch. DL - Pt. 1
## NONE

## Sch. DL - Pt. 2
## NONE

# SCHEDULE E - PART 1 - CASH

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|
| Depository | | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance | * |
| **Open Depositories** | | | | | | | |
| The Bank of New York Mellon | New York, New York | | 0.250 | 2 | 0 | 5,023 | XXX |
| PNC Bank | Pittsburgh, Pennsylvania | | 0.000 | 0 | 0 | 38,935 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 2 | 0 | 43,958 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 2 | 0 | 43,958 | XXX |
| 0599999. Total Cash | | XXX | XXX | 2 | 0 | 43,958 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 45,617 | 4. April | 45,137 | 7. July | 44,726 | 10. October | 44,553 |
| 2. February | 45,610 | 5. May | 45,121 | 8. August | 44,520 | 11. November | 44,167 |
| 3. March | 45,580 | 6. June | 44,922 | 9. September | 44,742 | 12. December | 43,958 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | |
| 825252 40 6 | Invesco Advisors Inc. Treasury Portfolio Institutional Class | | 12/26/2017 | 1.190 | | 4,677,354 | 0 | 31,843 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 4,677,354 | 0 | 31,843 |
| 8899999. Total - Cash Equivalents | | | | | | 4,677,354 | 0 | 31,843 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits for the Benefit of All Policyholders<br>3<br>Book/Adjusting Carrying Value | 4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusting Carrying Value | 6<br>Fair Value |
|---|---|---|---|---|---|---|---|
| 1. | Alabama AL | | | 0 | 0 | 0 | 0 |
| 2. | Alaska AK | | | 0 | 0 | 0 | 0 |
| 3. | Arizona AZ | | | 0 | 0 | 0 | 0 |
| 4. | Arkansas AR | | | 0 | 0 | 0 | 0 |
| 5. | California CA | | | 0 | 0 | 0 | 0 |
| 6. | Colorado CO | | | 0 | 0 | 0 | 0 |
| 7. | Connecticut CT | | | 0 | 0 | 0 | 0 |
| 8. | Delaware DE | | | 0 | 0 | 0 | 0 |
| 9. | District of Columbia DC | | | 0 | 0 | 0 | 0 |
| 10. | Florida FL | B | PROPERTY AND CASUALTY | 0 | 0 | 332,164 | 379,606 |
| 11. | Georgia GA | | | 0 | 0 | 0 | 0 |
| 12. | Hawaii HI | | | 0 | 0 | 0 | 0 |
| 13. | Idaho ID | | | 0 | 0 | 0 | 0 |
| 14. | Illinois IL | | | 0 | 0 | 0 | 0 |
| 15. | Indiana IN | | | 0 | 0 | 0 | 0 |
| 16. | Iowa IA | | | 0 | 0 | 0 | 0 |
| 17. | Kansas KS | | | 0 | 0 | 0 | 0 |
| 18. | Kentucky KY | | | 0 | 0 | 0 | 0 |
| 19. | Louisiana LA | | | 0 | 0 | 0 | 0 |
| 20. | Maine ME | | | 0 | 0 | 0 | 0 |
| 21. | Maryland MD | | | 0 | 0 | 0 | 0 |
| 22. | Massachusetts MA | | | 0 | 0 | 0 | 0 |
| 23. | Michigan MI | | | 0 | 0 | 0 | 0 |
| 24. | Minnesota MN | | | 0 | 0 | 0 | 0 |
| 25. | Mississippi MS | | | 0 | 0 | 0 | 0 |
| 26. | Missouri MO | | | 0 | 0 | 0 | 0 |
| 27. | Montana MT | | | 0 | 0 | 0 | 0 |
| 28. | Nebraska NE | | | 0 | 0 | 0 | 0 |
| 29. | Nevada NV | | | 0 | 0 | 0 | 0 |
| 30. | New Hampshire NH | | | 0 | 0 | 0 | 0 |
| 31. | New Jersey NJ | | | 0 | 0 | 0 | 0 |
| 32. | New Mexico NM | | | 0 | 0 | 0 | 0 |
| 33. | New York NY | | | 0 | 0 | 0 | 0 |
| 34. | North Carolina NC | B | PROPERTY AND CASUALTY | 0 | 0 | 360,064 | 359,494 |
| 35. | North Dakota ND | | | 0 | 0 | 0 | 0 |
| 36. | Ohio OH | B | PROPERTY AND CASUALTY | 1,750,311 | 1,747,539 | 0 | 0 |
| 37. | Oklahoma OK | | | 0 | 0 | 0 | 0 |
| 38. | Oregon OR | | | 0 | 0 | 0 | 0 |
| 39. | Pennsylvania PA | | | 0 | 0 | 0 | 0 |
| 40. | Rhode Island RI | | | 0 | 0 | 0 | 0 |
| 41. | South Carolina SC | | | 0 | 0 | 0 | 0 |
| 42. | South Dakota SD | | | 0 | 0 | 0 | 0 |
| 43. | Tennessee TN | | | 0 | 0 | 0 | 0 |
| 44. | Texas TX | | | 0 | 0 | 0 | 0 |
| 45. | Utah UT | | | 0 | 0 | 0 | 0 |
| 46. | Vermont VT | | | 0 | 0 | 0 | 0 |
| 47. | Virginia VA | | | 0 | 0 | 0 | 0 |
| 48. | Washington WA | | | 0 | 0 | 0 | 0 |
| 49. | West Virginia WV | | | 0 | 0 | 0 | 0 |
| 50. | Wisconsin WI | | | 0 | 0 | 0 | 0 |
| 51. | Wyoming WY | | | 0 | 0 | 0 | 0 |
| 52. | American Samoa AS | | | 0 | 0 | 0 | 0 |
| 53. | Guam GU | | | 0 | 0 | 0 | 0 |
| 54. | Puerto Rico PR | | | 0 | 0 | 0 | 0 |
| 55. | US Virgin Islands VI | | | 0 | 0 | 0 | 0 |
| 56. | Northern Mariana Islands MP | | | 0 | 0 | 0 | 0 |
| 57. | Canada CAN | | | 0 | 0 | 0 | 0 |
| 58. | Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. | Total | XXX | XXX | 1,750,311 | 1,747,539 | 692,228 | 739,099 |

**DETAILS OF WRITE-INS**

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

# 2017 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK