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QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

Safe Auto Insurance Company

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)
NAIC Company Code..... 25405
Employer's ID Number..... 31-1379882

Organized under the Laws of OH
State of Domicile or Port of Entry OH
Country of Domicile US

Incorporated/Organized..... May 28, 1993
Commenced Business..... August 25, 1993

Statutory Home Office	4 Easton Oval .. Columbus .. OH .. .. 43219 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	4 Easton Oval .. Columbus .. OH .. .. *(Street and Number) (City or Town, State, Country and Zip Code)*	614-231-0200 *(Area Code) (Telephone Number)*
Mail Address	4 Easton Oval .. Columbus .. OH .. .. *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	4 Easton Oval .. Columbus .. OH .. .. *(Street and Number) (City or Town, State, Country and Zip Code)*	614-231-0200 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.safeauto.com	
Statutory Statement Contact	Thomas Happensack *(Name)*	614-944-7680 *(Area Code) (Telephone Number) (Extension)*
	thomas.happensack@safeauto.com *(E-Mail Address)*	614-559-5357 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gregory A Sutton	Chief Financial Officer & Treasurer	2. Kelly A Armstrong	Chief Legal Officer & Secretary
3. Thomas J Happensack	Controller	4. Ronald H Davies	Chief Executive Officer & President

OTHER

Mark LeMaster	Claims Leader	Evan McKee	Product Leader
Partha Srinivasa	Chief Information Officer	Charles Kordes	Customer Demand & Experience Leader

DIRECTORS OR TRUSTEES

Charles Bryan	Ryan Conlon	Ronald Davies	Ari Deshe
Elie Deshe	Jon Diamond	Gabriel Gliksberg	William Graves
Oded Gur-Arie			

State of........ Ohio
County of..... Franklin

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

(Signature)	(Signature)	(Signature)
Gregory A Sutton	Kelly A Armstrong	Thomas J Happensack
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chief Financial Officer & Treasurer	Chief Legal Officer & Secretary	Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 15th day of August 2018

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	240,299,408		240,299,408	228,236,857
2. Stocks:				
2.1 Preferred stocks	689,500		689,500	
2.2 Common stocks			0	689,500
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	33,388,182		33,388,182	27,240,219
4.2 Properties held for the production of income (less $.........0 encumbrances)			0	
4.3 Properties held for sale (less $.........0 encumbrances)	(6,542,803)		(6,542,803)	
5. Cash ($.....19,071,120), cash equivalents ($.....2,333,906) and short-term investments ($.........0)	21,405,026		21,405,026	13,377,308
6. Contract loans (including $.........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	14,522,245		14,522,245	13,897,140
9. Receivables for securities	2,000,000		2,000,000	3,359,668
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	305,761,558	0	305,761,558	286,800,692
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	1,822,053		1,822,053	1,819,439
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	22,046,667		22,046,667	18,390,607
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	59,255,304		59,255,304	53,184,827
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	279,434		279,434	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	4,640,672		4,640,672	3,561,973
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	5,966,183	3,850,509	2,115,674	2,101,026
21. Furniture and equipment, including health care delivery assets ($.........0)	685,527	685,527	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	4,926,431		4,926,431	431,686
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	18,045,580	1,250,073	16,795,507	16,088,513
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	423,429,409	5,786,109	417,643,300	382,378,764
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	423,429,409	5,786,109	417,643,300	382,378,764

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Corporate owned life insurance	8,502,459		8,502,459	7,950,487
2502. Deferred compensation life insurance	8,242,784		8,242,784	7,130,060
2503. Prepaid expenses	1,158,333	1,158,658	(325)	
2598. Summary of remaining write-ins for Line 25 from overflow page	142,004	91,415	50,589	1,007,966
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	18,045,580	1,250,073	16,795,507	16,088,513

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....56,580,823)	104,411,828	99,860,889
2.	Reinsurance payable on paid losses and loss adjustment expenses	69,054	258,116
3.	Loss adjustment expenses	20,104,569	22,191,924
4.	Commissions payable, contingent commissions and other similar charges	87,132	82,873
5.	Other expenses (excluding taxes, licenses and fees)	19,085,817	20,053,445
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,686,858	5,718,472
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		
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)	105,268,825	92,038,096
10.	Advance premium	47,053	47,715
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
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	6,359	4,762
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	8,949,244	2,376,481
20.	Derivatives		
21.	Payable for securities	2,521,249	1,109,450
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	2,099,302	1,931,290
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	267,337,290	245,673,513
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	267,337,290	245,673,513
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	54,400,000	54,400,000
35.	Unassigned funds (surplus)	93,406,010	79,805,251
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	150,306,010	136,705,251
38.	Totals (Page 2, Line 28, Col. 3)	417,643,300	382,378,764

DETAILS OF WRITE-INS

2501.	Funds set aside for escheatment	2,099,302	1,931,290
2502.	Corporate reserve		
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,099,302	1,931,290
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

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 $.....209,086,673)	195,855,944	173,768,731	346,621,265
1.2 Assumed (written $..........0)		76,869	77,783
1.3 Ceded (written $.....26,750)	26,750	24,367	48,366
1.4 Net (written $.....209,059,923)	195,829,194	173,821,233	346,650,682
DEDUCTIONS:			
2. Losses incurred (current accident year $.....108,515,805):			
2.1 Direct	108,633,367	98,363,623	199,053,417
2.2 Assumed	49,693	187,984	677,992
2.3 Ceded			
2.4 Net	108,683,060	98,551,607	199,731,409
3. Loss adjustment expenses incurred	15,873,194	17,308,278	35,073,230
4. Other underwriting expenses incurred	74,750,336	65,186,207	119,930,730
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	199,306,590	181,046,092	354,735,369
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(3,477,396)	(7,224,859)	(8,084,687)
INVESTMENT INCOME			
9. Net investment income earned	3,604,283	3,745,321	7,499,365
10. Net realized capital gains (losses) less capital gains tax of $..........0	136,104	633,630	8,784,518
11. Net investment gain (loss) (Lines 9 + 10)	3,740,387	4,378,952	16,283,883
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....3,496,412)	(3,496,412)	(4,538,777)	(7,547,527)
13. Finance and service charges not included in premiums	14,672,946	13,941,608	27,517,902
14. Aggregate write-ins for miscellaneous income	4,425,320	3,064,088	10,688,157
15. Total other income (Lines 12 through 14)	15,601,854	12,466,919	30,658,532
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	15,864,845	9,621,012	38,857,727
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)	15,864,845	9,621,012	38,857,727
19. Federal and foreign income taxes incurred	4,252,817	4,340,421	5,034,826
20. Net income (Line 18 minus Line 19) (to Line 22)	11,612,027	5,280,591	33,822,901
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	136,705,250	164,738,530	164,738,534
22. Net income (from Line 20)	11,612,027	5,280,591	33,822,901
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....130,744	491,848	897,841	(6,406,340)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	1,179,743	1,895,738	(6,542,639)
27. Change in nonadmitted assets	317,142	(268,948)	1,666,647
28. Change in provision for reinsurance			
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		(50,573,853)	(50,573,853)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	13,600,760	(42,768,631)	(28,033,284)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	150,306,010	121,969,899	136,705,250
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous income	191,991	3,064,088	643,637
1402. Lead Fee Income	3,692,559		4,431,435
1403. Change in Cash Surrender Value of Life Insurance	540,770		1,613,085
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	4,000,000
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	4,425,320	3,064,088	10,688,157
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

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	199,332,724	177,745,407	350,128,587
2.	Net investment income	4,859,720	4,865,882	9,899,067
3.	Miscellaneous income	15,601,854	12,466,919	30,658,532
4.	Total (Lines 1 through 3)	219,794,298	195,078,208	390,686,186
5.	Benefit and loss related payments	104,600,617	97,443,515	202,154,066
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	94,705,868	80,528,604	146,348,001
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....36,134 tax on capital gains (losses)	4,288,951	4,469,083	8,789,962
10.	Total (Lines 5 through 9)	203,595,436	182,441,202	357,292,029
11.	Net cash from operations (Line 4 minus Line 10)	16,198,862	12,637,006	33,394,157
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	35,220,936	14,863,588	43,739,475
	12.2 Stocks		5,819,353	52,478,643
	12.3 Mortgage loans			
	12.4 Real estate			10,005
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(546)
	12.7 Miscellaneous proceeds	2,771,707		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	37,992,643	20,682,941	96,227,577
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	47,974,645	27,903,807	68,031,763
	13.2 Stocks		1,035,097	1,035,097
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets		238,716	1,363,040
	13.6 Miscellaneous applications		959,913	3,554,575
	13.7 Total investments acquired (Lines 13.1 to 13.6)	47,974,645	30,137,533	73,984,475
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)	(9,982,002)	(9,454,592)	22,243,102
	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		50,573,853	50,573,853
	16.6 Other cash provided (applied)	1,810,859	51,558,243	(6,137,129)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,810,859	984,390	(56,710,982)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	8,027,718	4,166,804	(1,073,722)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	13,377,313	14,451,036	14,451,036
	19.2 End of period (Line 18 plus Line 19.1)	21,405,031	18,617,840	13,377,313

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001				

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 11,612,027	$ 33,822,902
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 11,612,027	$ 33,822,902
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 150,306,010	$ 136,705,251
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 150,306,010	$ 136,705,251

C. Accounting Policy

(6) Basis for Loan-Backed Securities and Adjustment Methodology

D. Going Concern

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions

(2)	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 – 2
OTTI Recognized 1st Quarter			
a. Intent to sell	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1st Quarter	$	$	$
OTTI Recognized 2nd Quarter			
d. Intent to sell	$	$	$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2nd Quarter	$	$	$
OTTI Recognized 3rd Quarter			

NOTES TO FINANCIAL STATEMENTS

(2)	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 – 2
g. Intent to sell	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3rd Quarter	$	$	$
OTTI Recognized 4th Quarter			
j. Intent to sell	$	$	$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l. Total 4th Quarter	$	$	$
m. Annual aggregate total	XXX		XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	$	$	$	$	$	
Total			$			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	1,095,442
	2. 12 Months or Longer	$	1,065,373
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	64,326,488
	2. 12 Months or Longer	$	23,689,424

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Company Policies or Strategies for Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Maturity Time Frame

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter	Fourth Quarter

NOTES TO FINANCIAL STATEMENTS

	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
	Juris-diction	3 Minimum	4 Maximum	5 Average Daily Balance	6 Ending Balance	7 Minimum	8 Maximum	9 Average Daily Balance	10 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

1	2	Third Quarter				Fourth Quarter			
	Juris-diction	11 Minimum	12 Maximum	13 Average Daily Balance	14 Ending Balance	15 Minimum	16 Maximum	17 Average Daily Balance	18 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

(5) Securities "Sold" Under Repo – Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds- BACV	$	$	$	$	$	$	$	$
b. Bonds- FV								
c. LB & SS- BACV								
d. LB & SS- FV								
e. Preferred Stock- BACV								
f. Preferred Stock- FV								
g. Common Stock								
h. Mortgage Loans- BACV								
i. Mortgage Loans- FV								
j. Real Estate- BACV								
k. Real Estate- FV								
l. Derivatives- BACV								
m. Derivatives- FV								

NOTES TO FINANCIAL STATEMENTS

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
n. Other Invested Assets- BACV								
o. Other Invested Assets- FV								
p. Total Assets- BACV	$	$	$	$	$	$	$	$
q. Total Assets- FV	$	$	$	$	$	$	$	$

p = a + c + e + g + h + j + l + n q = b + d + f + g + i + k + m + o

(7) Collateral Received – Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$	$	$	$	$	$	$	$
b. Bonds- FV								
c. LB & SS- FV								
d. Preferred Stock- FV								
e. Common Stock								
f. Mortgage Loans- FV								
g. Real Estate- FV								
h. Derivatives- FV								
i. Other Invested Assets- FV								
j. Total Collateral Assets- FV (Sum of a through i)								

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$
b. 30 Days or Less	$
c. 31 to 90 Days	$
d. >90 Days	$

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$	$
b. 31 to 60 Days	$	$
c. 61 to 90 Days	$	$
d. 91 to 120 Days	$	$
e. 121 to 180 Days	$	$
f. 181 to 365 Days	$	$
g. 1 to 2 Years	$	$
h. 2 to 3 Years	$	$
i. >3 Years	$	$

(11) Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash (Collateral – All)	$	$	$	$	$	$	$	$
b. Securities Collateral (FV)	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily	12 Ending	13 Minimum	14 Maximum	15 Average Daily	16 Ending

NOTES TO FINANCIAL STATEMENTS

			Balance	Balance			Balance	Balance
a. Cash (Collateral – All)	$	$	$	$	$	$	$	$
b. Securities Collateral (FV)	$	$	$	$	$	$	$	$

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) and Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
	Juris-diction	3 Minimum	4 Maximum	5 Average Daily Balance	6 Ending Balance	7 Minimum	8 Maximum	9 Average Daily Balance	10 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

1	2	Third Quarter				Fourth Quarter			
	Juris-diction	11 Minimum	12 Maximum	13 Average Daily Balance	14 Ending Balance	15 Minimum	16 Maximum	17 Average Daily Balance	18 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

First Quarter				Second Quarter			
1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance

NOTES TO FINANCIAL STATEMENTS

$	$	$	$	$	$	$	$

Third Quarter				Fourth Quarter			
9	10	11	12	13	14	15	16
Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
$	$	$	$	$	$	$	$

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds- FV	$	$	$	$	$	$	$	$
b. LB & SS- FV								
c. Preferred Stock- FV								
d. Common Stock								
e. Mortgage Loans- FV								
f. Real Estate- FV								
g. Derivatives- FV								
h. Other Invested Assets- FV								
i. Total Assets- FV (Sum of a through h)	$	$	$	$	$	$	$	$

(7) Collateral Pledged – Secured Borrowing

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$	$
b. 30 Days or Less	$	$
c. 31 to 90 Days	$	$
d. >90 Days	$	$

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash								
b. Securities (FV)								

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash								
b. Securities (FV)								

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily	Ending	Minimum	Maximum	Average Daily	Ending

NOTES TO FINANCIAL STATEMENTS

			Balance	Balance			Balance	Balance
a. Repo Securities Sold/Acquired with Cash Collateral								
b. Repo Securities Sold/Acquired with Securities Collateral (FV)								

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Repo Securities Sold/Acquired with Cash Collateral								
b. Repo Securities Sold/Acquired with Securities Collateral (FV)								

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
	Juris-diction	3 Minimum	4 Maximum	5 Average Daily Balance	6 Ending Balance	7 Minimum	8 Maximum	9 Average Daily Balance	10 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

1	2	Third Quarter				Fourth Quarter			
	Juris-diction	11 Minimum	12 Maximum	13 Average Daily Balance	14 Ending Balance	15 Minimum	16 Maximum	17 Average Daily Balance	18 Ending Balance

NOTES TO FINANCIAL STATEMENTS

a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

(5) Securities "Sold" Under Repo – Sale

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

(6) Securities Sold Under Repo – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-BACV	$	$	$	$	$	$	$	$
b. Bonds-FV								
c. LB & SS-BACV								
d. LB & SS-FV								
e. Preferred Stock-BACV								
f. Preferred Stock-FV								
g. Common Stock								
h. Mortgage Loans-BACV								
i. Mortgage Loans-FV								
j. Real Estate-BACV								
k. Real Estate-FV								
l. Derivatives-BACV								
m. Derivatives-FV								
n. Other Invested Assets-BACV								
o. Other Invested Assets-FV								
p. Total Assets-BACV	$	$	$	$	$	$	$	$
q. Total Assets-FV	$	$	$	$	$	$	$	$

p = a + c + e + g + h + j + l + n   q = b + d + f + g + i + k + m + o

(7) Proceeds Received – Sale

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Nonadmitted	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Nonadmitted	$	$	$	$	$	$	$	$

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-FV	$	$	$	$	$	$	$	$
b. LB & SS-FV								

NOTES TO FINANCIAL STATEMENTS

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
c. Preferred Stock-FV								
d. Common Stock								
e. Mortgage Loans-FV								
f. Real Estate-FV								
g. Derivatives-FV								
h. Other Invested Assets-FV								
i. Total Assets-FV (Sum of a through h)								

(9) Recognized Forward Resale Commitment

First Quarter				Second Quarter			
1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
$	$	$	$	$	$	$	$

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
$	$	$	$	$	$	$	$

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
	Juris-diction	3 Minimum	4 Maximum	5 Average Daily Balance	6 Ending Balance	7 Minimum	8 Maximum	9 Average Daily Balance	10 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

1	2	Third Quarter				Fourth Quarter			
		11	12	13	14	15	16	17	18
	Juris-diction	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

(5) Securities Acquired Under Repo – Sale

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

(6) Securities Acquired Under Repo – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-BACV	$	$	$	$	$	$	$	$
b. Bonds-FV								
c. LB & SS-BACV								
d. LB & SS-FV								
e. Preferred Stock-BACV								
f. Preferred Stock-FV								
g. Common Stock								
h. Mortgage Loans-BACV								
i. Mortgage Loans-FV								
j. Real Estate-BACV								
k. Real Estate-FV								
l. Derivatives-BACV								
m. Derivatives-FV								
n. Other Invested Assets-BACV								
o. Other Invested Assets-FV								
p. Total Assets-BACV	$	$	$	$	$	$	$	$
q. Total Assets-FV	$	$	$	$	$	$	$	$

p = a + c + e + g + h + j + l + n q = b + d + f + g + i + k + m + o

(7) Proceeds Provided – Sale

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset	XXX	XXX	XXX	$	XXX	XXX	XXX	$

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset	XXX	XXX	XXX	$	XXX	XXX	XXX	$

(8) Recognized Forward Resale Commitment

First Quarter	Second Quarter

NOTES TO FINANCIAL STATEMENTS

1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
$	$	$	$	$	$	$	$

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
$	$	$	$	$	$	$	$

M. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

	Book/Adjusted Carrying Value
a. Up to 180 Days	$
b. 181 to 365 Days	
c. Total	$

(3) Any Events of Default or Working Capital Finance Investments

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
	$	$	$
(2) Liabilities			
	$	$	$

* For derivative assets and derivative liabilities, the amount of offset shall agree to Schedule DB, Part D, Section 1.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the FHLB Agreement

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$

NOTES TO FINANCIAL STATEMENTS

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(b) Membership Stock – Class B	550,947	550,947	
(c) Activity Stock			
(d) Excess Stock	138,553	138,553	
(e) Aggregate Total (a+b+c+d)	$ 689,500	$ 689,500	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$
(b) Membership Stock – Class B	550,947	550,947	
(c) Activity Stock			
(d) Excess Stock	138,553	138,553	
(e) Aggregate Total (a+b+c+d)	$ 689,500	$ 689,500	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 10,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 550,947	$ 550,947	$	$	$	$

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	$	$	$
2. Current Year General Account Total Collateral Pledged			
3. Current Year Protected Cell Total Collateral Pledged			
4. Prior Year Total General and Protected Cell Total Collateral Pledged	$	$	$

b. Maximum Amount Pledged During Reporting Period

1.	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
2. Current Year Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	$	$	$
3. Current Year General Account Total Collateral Pledged			
4. Current Year Protected Cell Total Collateral Pledged			
5. Prior Year Total General and Protected Cell Total Collateral Pledged	$	$	$

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt				XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)				

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt				XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)				

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	$	$	$
2. Funding Agreements			
3. Other			
4. Aggregate Total (Lines 1+2+3)	$	$	$

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	
2. Funding Agreements	
3. Other	

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2018	2017	2018	2017	2018	2017
a. Service cost	$	$	$	$	$	$
b. Interest cost						
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses						
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement curtailment						
h. Total net periodic benefit cost	$	$	$	$	$	$

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities

(4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)

(b)

C. Wash Sales

(1) Description of the Objectives Regarding These Transactions

NOTES TO FINANCIAL STATEMENTS

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current period and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
			$	$	$

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Industrial and Misc-Common Stock	$	$ 689,500	$	$ 689,500	$
Other Money Market Mutual Funds	$ 82,130	$	$	$ 82,130	$
Total	$ 82,130	$ 689,500	$	$ 771,630	$
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

	Beginning Balance at 1/1/2018	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at 12/31/2018
a. Assets										
Foreign Governments	$ 700,000	$	$	$	$	$	$	$	$	$ 700,000
Other Loan-Backed and Structures Securities	$ 536,784	$	$	$	$ (20,380)	$	$	$	$	$ 516,404
Total	$ 1,236,784	$	$	$	$ (20,380)	$	$	$	$	$ 1,216,404
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(3) Policies when Transfers Between Levels are Recognized

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

(5) Fair Value Disclosures

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	$ 239,556,998	$ 240,299,408	$ 4,697,584	$ 233,643,009	$ 1,216,404	$	$
Common Stocks	$ 689,500	$ 689,500	$	$ 689,500	$	$	$
Cash, cash equivalents and short-term investments	$ 21,405,027	$ 21,405,019	$ 21,405,027	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	$	%		

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through for these statutory financial statements which are to be issued on . There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? Yes [ ] No [ ]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year:

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	
3. Premium adjustments payable due to ACA Risk Adjustment	
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	

b. Transitional ACA Reinsurance Program	AMOUNT
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	
5. Ceded reinsurance premiums payable due to ACA Reinsurance	
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	
Operations (Revenue & Expenses)	
7. Ceded reinsurance premiums due to ACA Reinsurance	
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	
9. ACA Reinsurance contributions – not reported as ceded premium	

c. Temporary ACA Risk Corridors Program	AMOUNT
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	
Operations (Revenue & Expenses)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	
4. Effect of ACA Risk Corridors on change in reserves for rate credits	

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
1. Premium adjustments receivable	$	$	$	$	$	$	$	$	A	$	$
2. Premium adjustments (payable)									B		
3. Subtotal ACA Permanent Risk Adjustment Program	$	$	$	$	$	$	$	$		$	$
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$	$	$	$	$	$	$	$	C	$	$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	$	$	$	$	$	$	$	$		$	$
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	I	$	$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	$	$	$	$	$	$	$	$		$	$
d. Total for ACA Risk Sharing Provisions	$	$	$	$	$	$	$	$		$	$

Explanations of Adjustments

A.
B.
C.
D.
E.
F.
G.
H.
I.
J.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
Risk Corridors	1	2	3	4	5	6	7	8		9	10
Program year	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	A	$	$
2. Reserve for rate credits for policy experience rating refunds	$	$	$	$	$	$	$	$	B	$	$

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
Risk Corridors	1	2	3	4	5	6	7	8		9	10
Program year	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
b. 2015											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	C	$	$
2. Reserve for rate credits for policy experience rating refunds	$	$	$	$	$	$	$	$	D	$	$
c. 2016											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	E	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	F	$	$
d. Total for Risk Corridors	$	$	$	$	$	$	$	$		$	$

24F(4)d (Columns 1 through 10) should equal 24F(3)c3 (Columns 1 through 10 respectively)

Explanation of Adjustments
A.
B.
C.
D.
E.
F.

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts Received from CMS	4 Asset Balance (Gross of Non-Admissions) (1-2-3)	5 Non-Admitted Amount	5 Net Admitted Asset (4–5)
a. 2014	$	$	$	$	$	$
b. 2015						
c. 2016						
d. Total (a+b+c)	$	$	$	$	$	$

24F(5)d (Column 4) should equal 24F(3)c1 (Colum 9)
24F(5)d (Column 6) should equal 24F(3)c1

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

B. Information about Significant Changes in Methodologies and Assumptions

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

B. Schedule of Insured Financial Obligations at the End of the Period:

		Surveillance Categories			
	A	B	C	D	Total
(1) Number of policies					
(2) Remaining weighted average contract period (in years)					XXX
(3) Insured contractual payments outstanding:					
a. Principal	$	$	$	$	$
b. Interest					
c. Total					
(4) Gross claim liability					
Less					
(5) a. Gross potential recoveries					
b. Discount, net					
(6) Net claim liability					
(7) Unearned premium revenue					
(8) Reinsurance recoverables	$	$	$	$	$

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 [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.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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 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. 12/31/2013

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. 12/31/2013

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). 09/18/2014

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 [X] No [ ] N/A [ ]

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 with 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 the 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

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:

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 249,549

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: $ 14,522,245

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [X]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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*? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
US Bank	425 Walnut Street, 6th Floor, Cincinnati, OH 45202
FHLB of Cincinnati	221 E. 4th Street, Ste 1000, Cincinnati, OH 45202
PNC Wealth Management	1900 E. 9th Street, Cleveland, OH 44114
First National Bankers Bank (FNBB)	1200 W. Third Street, Little Rock, AR 72201-1904
Wells Fargo Banking Co	1021 E. Cary Street, MAC R3529-062, Richmond, VA 23219
Computershare	PO Box 43038, Providence, RI 02940-3038

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? Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

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
New England Asset Management	U

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? Yes [X] No [ ]

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? Yes [X] No [ ]

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.

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
105900	New England Asset Management	KUR85E5PS4GQFZTFC130	SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5*GI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

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? Yes [ ] No [ ] N/A [X]

   If yes, attach an explanation.

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? Yes [ ] No [X]

   If yes, attach an explanation.

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	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 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 amount of funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	N						
2.	Alaska AK	N						
3.	Arizona AZ	L	6,995,935	6,455,356	4,239,659	3,412,739	4,389,528	3,973,753
4.	Arkansas AR	L						
5.	California CA	L	4,187,248	6,217,457	2,969,389	4,928,479	2,477,547	5,149,968
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	16,567,074	17,163,245	10,228,006	6,670,106	9,197,153	9,642,056
12.	Hawaii HI	N						
13.	Idaho ID	N						
14.	Illinois IL	L	8,949,519	7,641,519	5,344,709	4,166,359	5,015,023	3,739,367
15.	Indiana IN	L	19,086,243	15,888,854	9,871,044	8,473,295	9,143,435	9,046,333
16.	Iowa IA	N						
17.	Kansas KS	L	2,091,510	1,491,037	1,002,033	594,783	883,771	331,112
18.	Kentucky KY	L	28,086,327	24,773,091	13,130,996	12,545,954	15,378,522	13,727,357
19.	Louisiana LA	L	5,064,924	4,353,318	2,934,099	1,912,416	3,040,584	2,197,519
20.	Maine ME	N						
21.	Maryland MD	N						
22.	Massachusetts MA	N						
23.	Michigan MI	N						
24.	Minnesota MN	N						
25.	Mississippi MS	L	2,054,743	1,978,485	1,093,789	944,535	1,164,219	860,765
26.	Missouri MO	L	5,657,873	5,121,301	3,037,306	3,567,077	3,225,040	4,121,848
27.	Montana MT	N						
28.	Nebraska NE	N						
29.	Nevada NV	L		(111,329)	2,107,485	2,541,967	420,852	2,507,246
30.	New Hampshire NH	N						
31.	New Jersey NJ	N						
32.	New Mexico NM	N						
33.	New York NY	N						
34.	North Carolina NC	N						
35.	North Dakota ND	N						
36.	Ohio OH	L	41,142,304	37,812,463	21,451,765	20,222,115	17,938,248	16,605,760
37.	Oklahoma OK	L	5,266,445	3,850,550	2,332,109	1,623,782	2,291,054	1,704,685
38.	Oregon OR	N						
39.	Pennsylvania PA	L	30,745,015	25,063,489	12,165,184	11,300,052	13,613,960	12,234,589
40.	Rhode Island RI	N						
41.	South Carolina SC	L	7,351,211	7,131,005	3,038,356	4,028,267	3,511,042	5,145,751
42.	South Dakota SD	N						
43.	Tennessee TN	L	6,860,999	6,934,194	3,479,638	3,868,653	3,059,395	4,182,715
44.	Texas TX	L	14,910,599	11,766,302	6,407,615	4,629,936	6,854,983	5,392,820
45.	Utah UT	N						
46.	Vermont VT	N						
47.	Virginia VA	L	4,068,705	2,844,303	1,975,842	1,016,120	1,750,778	1,360,375
48.	Washington WA	N						
49.	West Virginia WV	N						
50.	Wisconsin WI	N						
51.	Wyoming WY	N						
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	US Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	XXX	209,086,673	186,374,640	106,809,025	96,446,635	103,355,134	101,924,019

DETAILS OF WRITE-INS

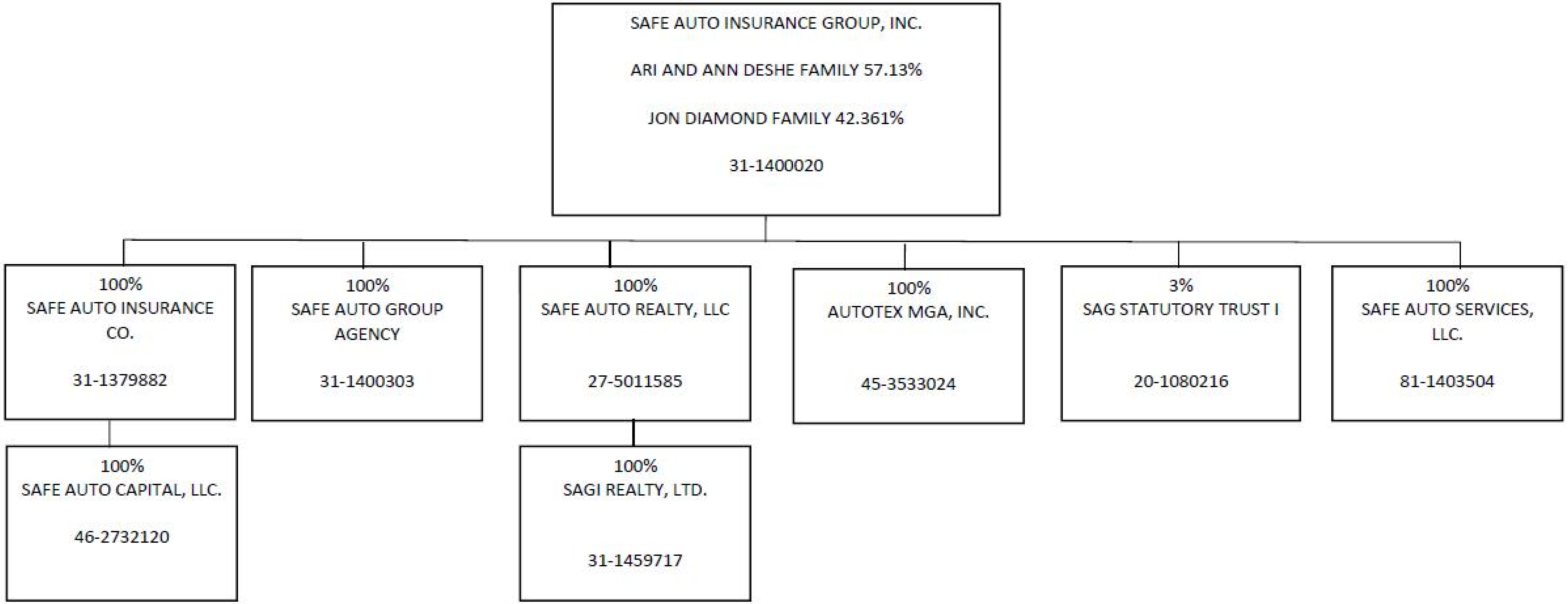
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	20	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	0	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	37

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
....	Safe Auto Insurance Group, Inc.	....	31-1400020..	....	....	....	Safe Auto Insurance Group, Inc........................	OH...........	UDP............	Deshe and Diamond Families.........................	Ownership.........	....	Deshe Family...	.....N.......	....
....	Safe Auto Insurance Group, Inc.	25405...	31-1379882..	....	....	....	Safe Auto Insurance Company.........................	OH...........	IA................	Safe Auto Insurance Group, Inc......................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....Y.......	....
....	Safe Auto Insurance Group, Inc.	....	31-1400303..	....	....	....	Safe Auto Group Agency................................	OH...........	NIA..............	Safe Auto Insurance Group, Inc......................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....N.......	....
....	Safe Auto Insurance Group, Inc.	....	27-5011585..	....	....	....	SafeAuto Realty, LLC......................................	OH...........	NIA..............	Safe Auto Insurance Group, Inc......................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....N.......	....
....	Safe Auto Insurance Group, Inc.	....	31-1459717..	....	....	....	SAGI Realty..	OH...........	NIA..............	SafeAuto Realty, LLC....................................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....N.......	....
....	Safe Auto Insurance Group, Inc.	....	20-1080216..	....	....	....	SAG Statutory Trust I......................................	OH...........	NIA..............	Safe Auto Insurance Group, Inc......................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....N.......	....
....	Safe Auto Insurance Group, Inc.	....	46-2732120..	....	....	....	SafeAuto Capital, LLC.....................................	OH...........	DS................	Safe Auto Insurance Company.......................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....N.......	....
....	Safe Auto Insurance Group, Inc.	....	45-3533024..	....	....	....	AutoTex MGA, Inc...	OH...........	IA................	Safe Auto Insurance Group, Inc......................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....N.......	....
....	Safe Auto Insurance Group, Inc.	....	81-1403504..	....	....	....	Safe Auto Services, LLC.................................	OH...........	NIA..............	Safe Auto Insurance Group, Inc......................	Ownership.........	...100.000	Safe Auto Insurance Group, Inc......................	.....N.......	....

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	 2 Direct Losses Incurred	 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.000	
2. Allied lines			0.000	
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril			0.000	
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine			0.000	
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake			0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation			0.000	
17.1 Other liability-occurrence			0.000	
17.2 Other liability-claims made			0.000	
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence			0.000	
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability	141,796,217	78,119,853	55.093	58.178
19.3, 19.4 Commercial auto liability			0.000	
21. Auto physical damage	54,059,727	30,513,514	56.444	52.684
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety			0.000	
26. Burglary and theft			0.000	
27. Boiler and machinery			0.000	
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	195,855,944	108,633,367	55.466	56.606
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 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	62,809,409	152,268,180	133,310,873
19.3 19.4 Commercial auto liability			
21. Auto physical damage	24,403,116	56,818,493	53,063,766
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	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	87,212,525	209,086,673	186,374,640
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior	11,271	1,314	12,585	7,564	9	7,573	6,807		984	7,791	3,100	(321)	2,779
2. 2016	18,684	4,556	23,240	10,686	153	10,839	11,787		2,287	14,074	3,789	(2,116)	1,673
3. Subtotals 2016 + Prior	29,955	5,870	35,825	18,250	162	18,412	18,594	0	3,271	21,865	6,889	(2,437)	4,452
4. 2017	70,767	15,459	86,226	41,622	2,441	44,063	32,944		4,512	37,456	3,799	(8,506)	(4,707)
5. Subtotals 2017 + Prior	100,722	21,329	122,051	59,872	2,603	62,475	51,538	0	7,783	59,321	10,688	(10,943)	(255)
6. 2018	XXX	XXX	XXX	XXX	59,618	59,618	XXX	53,031	12,164	65,195	XXX	XXX	XXX
7. Totals	100,722	21,329	122,051	59,872	62,221	122,093	51,538	53,031	19,947	124,516	10,688	(10,943)	(255)
8. Prior Year-End's Surplus As Regards Policyholders	136,705												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 10.6 %	2. (51.3)%	3. (0.2)%

Col. 13, Line 7 Line 8
4. (0.2)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Code:

* 2 5 4 0 5 2 0 1 8 4 9 0 0 0 0 0 2 *

* 2 5 4 0 5 2 0 1 8 4 5 5 0 0 0 0 2 *

* 2 5 4 0 5 2 0 1 8 3 6 5 0 0 0 0 2 *

* 2 5 4 0 5 2 0 1 8 5 0 5 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Postage receivable	91,415	91,415	0	
2505. Miscellaneous receivables	50,589		50,589	255,226
2506. Lead fee receivables			0	752,740
2597. Summary of remaining write-ins for Line 25	142,004	91,415	50,589	1,007,966

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. COLI Death Benefit			4,000,000
1497. Summary of remaining write-ins for Line 14	0	0	4,000,000

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	27,240,219	28,929,897
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		(889,995)
5. Deduct amounts received on disposals		10,005
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	394,840	789,679
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	26,845,379	27,240,219
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	26,845,379	27,240,219

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
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		
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 and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
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)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

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	13,899,724	12,463,761
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		1,363,040
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	622,520	72,924
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)	14,522,244	13,899,724
12. Deduct total nonadmitted amounts		2,584
13. Statement value at end of current period (Line 11 minus Line 12)	14,522,244	13,897,140

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	228,926,357	254,699,110
2. Cost of bonds and stocks acquired	47,974,644	69,066,857
3. Accrual of discount	22,479	56,880
4. Unrealized valuation increase (decrease)		(10,191,410)
5. Total gain (loss) on disposals	120,800	13,364,030
6. Deduct consideration for bonds and stocks disposed of	35,220,932	96,218,115
7. Deduct amortization of premium	885,690	1,834,716
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		16,279
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	51,252	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	240,988,910	228,926,357
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	240,988,910	228,926,357

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)	219,930,765	13,983,552	8,763,640	(1,551,024)	219,930,765	223,599,653		217,210,747
2. NAIC 2 (a)	17,321,896	1,499,860	3,001,297	879,298	17,321,896	16,699,757		16,722,290
3. NAIC 3 (a)			259,984	259,984		0		499,105
4. NAIC 4 (a)						0		
5. NAIC 5 (a)						0		
6. NAIC 6 (a)						0		
7. Total Bonds	237,252,661	15,483,412	12,024,921	(411,742)	237,252,661	240,299,410	0	234,432,142
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2						0		
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	237,252,661	15,483,412	12,024,921	(411,742)	237,252,661	240,299,410	0	234,432,142

(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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	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		XXX			

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	0	7,232,679
2. Cost of short-term investments acquired		52,996,964
3. Accrual of discount		24,435
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(343)
6. Deduct consideration received on disposals		60,253,655
7. Deduct amortization of premium		80
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	8,096,839	1,998,533
2. Cost of cash equivalents acquired	37,690,442	34,634,296
3. Accrual of discount	4,716	9,499
4. Unrealized valuation increase (decrease)	57	(49)
5. Total gain (loss) on disposals	186	(141)
6. Deduct consideration received on disposals	43,458,334	28,545,299
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)	2,333,906	8,096,839
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,333,906	8,096,839

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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. Government									
36179T Z5 7	GOVERNMENT NATL MTG ASSOC II #MA5264		06/25/2018	SUNTRUST CAPITAL MARKETS		511,289	500,000	1,000	1FE
912828 4N 7	UNITED STATES TREASURY NOTE		05/22/2018	RBC CAPITAL MARKETS		49,201	50,000	31	1
0599999. Total - Bonds - U.S. Government						560,490	550,000	1,031	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31418C WW 0	FEDERAL NATIONAL MTG ASSOC #MA3360		05/10/2018	JP MORGAN SECURITIES INC		500,006	497,828	629	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						500,006	497,828	629	XXX
Bonds - Industrial and Miscellaneous									
14041N FS 5	CAPITAL ONE MULTI-ASSET EXECUT 18-A2 A2		05/09/2018	RBC CAPITAL MARKETS		500,000	500,000		1FE
17180W AA 3	CIFC FUNDING LTD 18-2A A1		04/24/2018	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
25755T AJ 9	DOMINOS PIZZA MASTER ISSUER LL 18-1A A2I		04/18/2018	GUGGENHEIM CAPITAL MARKETS		500,000	500,000		2FE
26442C AQ 7	DUKE ENERGY CAROLINAS		05/31/2018	MIZUHO SECURITIES		969,870	1,000,000	5,486	1FE
36320U AC 4	GALAXY CLO LTD 18-27A A		04/03/2018	GOLDMAN SACHS		1,500,000	1,500,000		1FE
370334 CD 4	GENERAL MILLS INC		04/03/2018	GOLDMAN SACHS		999,860	1,000,000		2FE
46185H AC 6	INVITATION HOMES TRUST 18-SFR2 B		04/20/2018	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
46187V AC 3	INVITATION HOMES TRUST 18-SFR3 B		06/15/2018	DEUTSCHE BANK		1,000,000	1,000,000		1FE
46649V AG 6	JP MORGAN CHASE COMMERCIAL MOR 18-LAQ B		06/27/2018	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
64829V AA 4	NEW RESIDENTIAL MORTGAGE LOAN 18-RPL1 A1		06/07/2018	BANK OF AMERICA		993,763	1,000,000	3,986	1FE
81747G AU 6	SEQUOIA MORTGAGE TRUST 18-5 A19		04/25/2018	WELLS FARGO FINANCIAL		968,438	1,000,000	2,528	1FE
88432V AE 4	WIND RIVER CLO LTD 18-1 B		06/22/2018	MORGAN STANLEY & CO		1,000,000	1,000,000		1FE
89175V AA 1	TOWD POINT MORTGAGE TRUST 18-2 A1		05/29/2018	JP MORGAN SECURITIES INC		996,750	1,000,000	2,708	1FE
89613T AA 6	TRICON AMERICAN HOMES 18-SFR1 A		04/11/2018	DEUTSCHE BANK		994,235	1,000,000		1FE
3899999. Total - Bonds - Industrial and Miscellaneous						14,422,916	14,500,000	14,708	XXX
8399997. Total - Bonds - Part 3						15,483,412	15,547,828	16,368	XXX
8399999. Total - Bonds						15,483,412	15,547,828	16,368	XXX
9999999. Total - Bonds, Preferred and Common Stocks						15,483,412	XXX	16,368	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues: 0.

SCHEDULE D - PART 4

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

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	22
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	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36178U UW 1	GOVERNMENT NATL MTG ASSOC II #AB7797		06/01/2018.	PAYDOWN		15,602	15,602	16,782	15,635		(33)		(33)		15,602			0	191	11/20/2042.	1FE
36179R 7J 2	GOVERNMENT NATL MTG ASSOC II #MA3597		06/01/2018.	PAYDOWN		45,365	45,365	47,916	45,505		(141)		(141)		45,365			0	669	04/20/2046.	1FE
36179R XD 6	GOVERNMENT NATL MTG ASSOC II #MA3376		06/01/2018.	PAYDOWN		55,584	55,584	58,363	55,753		(170)		(170)		55,584			0	819	01/20/2046.	1FE
36179S B8 9	GOVERNMENT NATL MTG ASSOC II #MA3663		06/01/2018.	PAYDOWN		15,383	15,383	16,246	15,430		(48)		(48)		15,383			0	226	05/20/2046.	1FE
36179S JS 7	GOVERNMENT NATL MTG ASSOC II #MA3873		06/01/2018.	PAYDOWN		57,869	57,869	60,532	58,001		(132)		(132)		57,869			0	732	08/20/2046.	1FE
36296U SY 7	GOVERNMENT NATL MTG ASSOC #701735		06/01/2018.	PAYDOWN		40,750	40,750	41,590	40,787		(37)		(37)		40,750			0	716	03/15/2039.	1FE
36297J TV 6	GOVERNMENT NATL MTG ASSOC #713464		06/01/2018.	PAYDOWN		6,630	6,630	6,833	6,648		(18)		(18)		6,630			0	131	06/15/2039.	1FE
38373A D9 4	GOVERNMENT NATIONAL MORTGAGE A 09 69 PV		06/01/2018.	PAYDOWN		18,972	18,972	19,201	18,988		(16)		(16)		18,972			0	315	08/20/2039.	1FE
912828 VK 3	UNITED STATES TREASURY NOTE		06/30/2018.	MATURITY		2,000,000	2,000,000	1,989,537	1,998,924		1,076		1,076		2,000,000			0	13,750	06/30/2018.	1
0599999.	Total - Bonds - U.S. Government					2,256,155	2,256,155	2,257,000	2,255,671	0	481	0	481	0	2,256,155	0	0	0	17,549	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
876315 VT 6	TARRANT CNTY TX		06/01/2018.	MESIROW FINANCIAL INC		318,735	300,000	346,413	313,509		(2,190)		(2,190)		311,319		7,416	7,416	13,292	07/15/2025.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					318,735	300,000	346,413	313,509	0	(2,190)	0	(2,190)	0	311,319	0	7,416	7,416	13,292	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H7 X8 0	FEDERAL HOME LN MTG CORP #E99703		06/01/2018.	PAYDOWN		3,677	3,677	3,734	3,677				0		3,677			0	77	10/01/2018.	1FE
3128MJ S4 3	FEDERAL HOME LN MTG CORP #G08538		06/01/2018.	PAYDOWN		117,995	117,995	118,962	118,038		(43)		(43)		117,995			0	1,710	07/01/2043.	1FE
3128P8 EW 7	#C91949		06/01/2018.	PAYDOWN		113,569	113,569	116,178	113,650		(80)		(80)		113,569			0	1,434	09/01/2037.	1FE
3128PP 5E 9	FEDERAL HOME LN MTG CORP #J10845		06/01/2018.	PAYDOWN		18,266	18,266	18,777	18,310		(44)		(44)		18,266			0	342	10/01/2024.	1FE
3128PU ND 0	FEDERAL HOME LN MTG CORP #J14888		06/01/2018.	PAYDOWN		30,343	30,343	30,741	30,389		(46)		(46)		30,343			0	451	04/01/2026.	1FE
312962 5L 3	FEDERAL HOME LN MTG CORP #B10851		06/01/2018.	PAYDOWN		1,788	1,788	1,828	1,790		(2)		(2)		1,788			0	37	11/01/2018.	1FE
312964 E9 6	FEDERAL HOME LN MTG CORP #B11960		06/01/2018.	PAYDOWN		1,488	1,488	1,499	1,488				0		1,488			0	28	01/01/2019.	1FE
31306X 2B 8	FEDERAL HOME LN MTG CORP #J20770		06/01/2018.	PAYDOWN		40,266	40,266	42,327	40,397		(130)		(130)		40,266			0	440	10/01/2027.	1FE
31307B 6T 2	FEDERAL HOME LN MTG CORP #J23582		06/01/2018.	PAYDOWN		18,225	18,225	18,726	18,255		(30)		(30)		18,225			0	230	05/01/2028.	1FE
3132GT PH 4	#Q08224		06/01/2018.	PAYDOWN		38,408	38,408	38,654	38,427		(19)		(19)		38,408			0	586	05/01/2042.	1FE
3132L5 AF 0	FEDERAL HOME LN MTG CORP #V80006		06/01/2018.	PAYDOWN		49,485	49,485	51,704	49,556		(71)		(71)		49,485			0	629	04/01/2043.	1FE
3136A5 DW 3	FANNIE MAE 12 36 BV		06/01/2018.	PAYDOWN		4,106	4,106	4,335	4,127		(21)		(21)		4,106			0	62	07/25/2039.	1FE
3136AF EC 4	FANNIE MAE 13 72 NA		06/01/2018.	PAYDOWN		52,624	52,624	52,850	52,641		(17)		(17)		52,624			0	548	08/25/2042.	1FE
3136AG VN 9	FANNIE MAE 13 100 PK		06/01/2018.	PAYDOWN		10,743	10,743	11,213	10,770		(27)		(27)		10,743			0	157	03/25/2043.	1FE
3137A3 RL 5	FREDDIE MAC 3782 PG		06/01/2018.	PAYDOWN		32,663	32,663	33,408	32,762		(99)		(99)		32,663			0	308	11/15/2028.	1FE
3137A5 X2 5	FREDDIE MAC 3786 WE		06/01/2018.	PAYDOWN		59,966	59,966	60,950	60,098		(133)		(133)		59,966			0	505	12/15/2028.	1FE
3137B8 F5 1	FREDDIE MAC 4302 PA		06/01/2018.	PAYDOWN		20,072	20,072	21,226	20,138		(67)		(67)		20,072			0	336	12/15/2043.	1FE
3137B8 JF 5	FREDDIE MAC 4315 KP		06/01/2018.	PAYDOWN		25,474	25,474	26,230	25,515		(41)		(41)		25,474			0	313	08/15/2041.	1FE
3137BD GP 5	FREDDIE MAC 4392 AC		06/01/2018.	PAYDOWN		30,206	30,206	31,376	30,336		(130)		(130)		30,206			0	381	07/15/2037.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
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	NAIC Designation or Market Indicator (a)
3137FE BP 4	FHLMC MULTIFAMILY STRUCTURED P - K072 A1		06/01/2018.	PAYDOWN		17,140	17,140	17,483			(12)		(12)		17,140			0	186	11/25/2027.	1FE
3138A3 DM 6	FEDERAL NATIONAL MTG ASSOC #AH1907		06/01/2018.	PAYDOWN		11,107	11,107	11,566	11,134		(27)		(27)		11,107			0	186	03/01/2026.	1FE
3138A6 ZQ 6	FEDERAL NATIONAL MTG ASSOC #AH5250		06/01/2018.	PAYDOWN		13,766	13,766	14,335	13,789		(23)		(23)		13,766			0	230	03/01/2026.	1FE
3138ER 6Q 8	FEDERAL NATIONAL MTG ASSOC #AL9878		06/01/2018.	PAYDOWN		14,257	14,257	14,583	14,272		(15)		(15)		14,257			0	178	02/01/2037.	1FE
3138MF P7 6	FEDERAL NATIONAL MTG ASSOC #AQ0445		06/01/2018.	PAYDOWN		16,678	16,678	17,538	16,710		(32)		(32)		16,678			0	216	10/01/2042.	1FE
3138MG LE 3	FEDERAL NATIONAL MTG ASSOC #AQ1224		06/01/2018.	PAYDOWN		55,104	55,104	57,670	55,219		(115)		(115)		55,104			0	715	11/01/2042.	1FE
3138MK 5J 1	FEDERAL NATIONAL MTG ASSOC #AQ4448		06/01/2018.	PAYDOWN		93,634	93,634	98,213	93,776		(142)		(142)		93,634			0	1,318	11/01/2042.	1FE
3138YE 5V 5	FEDERAL NATIONAL MTG ASSOC #AY1759		06/01/2018.	PAYDOWN		59,729	59,729	60,933			(8)		(8)		59,729			0	371	02/01/2045.	1FE
3138YW KA 4	FEDERAL NATIONAL MTG ASSOC #AZ4788		06/01/2018.	PAYDOWN		78,399	78,399	83,789	78,837		(438)		(438)		78,399			0	1,293	10/01/2045.	1FE
31397N 5G 6	FANNIE MAE 09 38 AB		06/01/2018.	PAYDOWN		27,645	27,645	29,373	27,848		(203)		(203)		27,645			0	463	06/25/2024.	1FE
31397U XA 2	FANNIE MAE 11 61 MG		06/01/2018.	PAYDOWN		45,750	45,750	48,760	46,001		(251)		(251)		45,750			0	744	07/25/2026.	1FE
31398C D4 7	FREDDIE MAC 3527 DA		06/01/2018.	PAYDOWN		7,970	7,970	8,265	8,009		(39)		(39)		7,970			0	134	04/15/2029.	1FE
3140GR QG 2	FEDERAL NATIONAL MTG ASSOC #BH3154		06/01/2018.	PAYDOWN		17,517	17,517	17,963			(1)		(1)		17,517			0	116	07/01/2047.	1FE
31410L UV 2	FEDERAL NATIONAL MTG ASSOC #890796		06/01/2018.	PAYDOWN		52,711	52,711	53,913			(33)		(33)		52,711			0	508	12/01/2045.	1FE
31418A MW 5	FEDERAL NATIONAL MTG ASSOC #MA1272		06/01/2018.	PAYDOWN		18,483	18,483	19,442	18,523		(40)		(40)		18,483			0	234	12/01/2042.	1FE
31418B 5D 4	FEDERAL NATIONAL MTG ASSOC #MA2643		06/01/2018.	PAYDOWN		91,299	91,299	95,122	91,487		(188)		(188)		91,299			0	1,144	06/01/2036.	1FE
31418C PM 0	FEDERAL NATIONAL MTG ASSOC #MA3127		06/01/2018.	PAYDOWN		46,626	46,626	47,861	46,671		(45)		(45)		46,626			0	585	09/01/2037.	1FE
31418C WW 0	FEDERAL NATIONAL MTG ASSOC #MA3360		06/01/2018.	PAYDOWN		3,083	3,083	3,096					0		3,083			0	9	05/01/2038.	1FE
70917R H2 4	PENNSYLVANIA ST HGR EDUCTNL FA		06/08/2018.	RAYMOND JAMES		1,060,230	1,000,000	1,171,050	1,055,019		(9,752)		(9,752)		1,045,267		14,963	14,963	24,583	06/15/2021.	1FE
914692 V2 1	UNIV OF NEW MEXICO NM		04/26/2018.	RBC CAPITAL MARKETS		567,190	500,000	596,695	567,962		(3,225)		(3,225)		564,737		2,453	2,453	10,347	06/01/2026.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					2,967,682	2,840,262	3,152,368	2,815,621	0	(15,589)	0	(15,589)	0	2,950,266	0	17,416	17,416	52,134	XXX	XXX
Bonds - Industrial and Miscellaneous																					
03063N AA 5	AMERICOLD LLC TRUST 10 ARTA A1		06/11/2018.	PAYDOWN		27,719	27,719	27,719	27,719				0		27,719			0	445	01/14/2029.	1FM
03523T AN 8	ANHEUSER-BUSCH INBEV WOR		04/23/2018.	SECURITY CALLED BY ISSUER at 104.375		1,043,750	1,000,000	1,206,070	1,058,540		(8,764)		(8,764)		1,049,776		(49,776)	(49,776)	85,257	01/15/2020.	2FE
07177M AG 8	BAXALTA INC		06/22/2018.	MATURITY		500,000	500,000	499,695	499,950		50		50		500,000			0	5,000	06/22/2018.	2FE
12479R AE 7	CAPITAL AUTOMOTIVE REIT 17-1A A2		06/15/2018.	PAYDOWN		1,250	1,250	1,250	1,248		2		2		1,250			0	22	04/15/2047.	1FE
12624P AE 5	COMM MORTGAGE TRUST 12 CR3 A3		05/01/2018.	PAYDOWN		16,437	16,437	16,944	16,456		(18)		(18)		16,437			0	197	10/15/2045.	1FM

SCHEDULE D - PART 4

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

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	22
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	NAIC Designation or Market Indicator (a)
17324D AQ 7	CITIGROUP COMMERCIAL MORT 15 P1 A1		06/01/2018.	PAYDOWN		24,363	24,363	24,363	24,363				0		24,363			0	168	09/15/2048.	1FM
210717 AA 2	CONSUMERS SECURITIZATION FUND 14 A A1		05/01/2018.	PAYDOWN		50,041	50,041	50,040	50,041				0		50,041			0	334	11/01/2020.	1FE
22541Q 4C 3	CREDIT SUISSE FIRST BOSTON 03 29 6A1		06/01/2018.	PAYDOWN		5,339	5,339	5,319	5,332		8		8		5,339			0	111	11/25/2018.	1FM
23305X AS 0	DBUBS MORTGAGE TRUST 11 LC2A A1FL		06/10/2018.	PAYDOWN		30,566	30,566	30,566	30,566				0		30,566			0	387	07/12/2044.	1FM
25755T AG 5	DOMINOS PIZZA MASTER ISSUER LL 17-1A A2I		04/25/2018.	PAYDOWN		1,250	1,250	1,250	1,250				0		1,250			0	19	07/25/2047.	2AM
28415P AA 2	ELARA HGV TIMESHARE ISSUER 16-A A		06/25/2018.	PAYDOWN		22,624	22,624	22,623	22,587		37		37		22,624			0	253	04/25/2028.	1FE
28415P AB 0	ELARA HGV TIMESHARE ISSUER 16-A B		06/25/2018.	PAYDOWN		22,624	22,624	22,621	22,580		43		43		22,624			0	298	04/25/2028.	2AM
28416D AA 8	ELARA HGV TIMESHARE ISSUER 17-A A		06/25/2018.	PAYDOWN		16,951	16,951	16,949	16,923		28		28		16,951			0	189	03/25/2030.	1FE
30711X C2 8	CONNECTICUT AVENUE SECURITIES 18-C02 2M1		06/25/2018.	PAYDOWN		92,532	92,532	92,532					0		92,532			0	467	08/25/2030.	2FE
30711X JS 4	CONNECTICUT AVENUE SECURITIES 17 C03 1M1		06/25/2018.	PAYDOWN		21,552	21,552	21,552	21,552				0		21,552			0	222	10/25/2029.	2AM
30711X NS 9	CONNECTICUT AVENUE SECURITIES 17-C05 1M1		06/25/2018.	PAYDOWN		46,294	46,294	46,294	46,294				0		46,294			0	442	01/25/2030.	2AM
30711X QS 6	CONNECTICUT AVENUE SECURITIES 17 C06 1M1		06/25/2018.	PAYDOWN		88,732	88,732	88,732	88,732				0		88,732			0	917	02/25/2030.	2AM
36249K AA 8	GS MORTGAGE SECURITIES TRUST 10 C1 A1		06/01/2018.	PAYDOWN		26,491	26,491	27,286	26,551		(60)		(60)		26,491			0	406	08/10/2043.	1FM
36320C AN 0	GALAXY CLO LTD 13-16A A1R		04/05/2018.	SECURITY CALLED BY ISSUER at 100.000		1,496,055	1,496,055	1,496,055	1,496,055				0		1,496,055			0	15,690	11/16/2025.	1FE
38137D AA 5	GOLDENTREE LOAN OPPORTUNITIES 13 7A A		06/09/2018.	VARIOUS		1,065,747	1,065,747	1,058,380	1,062,474		1,537		1,537		1,064,011		1,737	1,737	17,729	04/25/2025.	1FE
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 16-2 A		06/17/2018.	PAYDOWN		18,703	18,703	18,559	18,627		76		76		18,703			0	219	10/17/2033.	1FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 16-1A A1		06/15/2018.	PAYDOWN		15,625	15,625	15,322	15,581		44		44		15,625			0	280	01/15/2042.	1FE
59166B AA 9	METLIFE SECURITIZATION TRUST 17-1A A		06/01/2018.	PAYDOWN		38,159	38,159	38,555	38,189		(31)		(31)		38,159			0	470	04/25/2055.	2FM
64829V AA 4	NEW RESIDENTIAL MORTGAGE LOAN 18-RPL1 A1		06/25/2018.	PAYDOWN		7,258	7,258	7,212			9		9		7,258			0	21	12/25/2057.	1FE
655044 AK 1	NOBLE ENERGY INC		05/01/2018.	SECURITY CALLED BY ISSUER at 101.406		262,642	259,000	262,238	260,266		(307)		(307)		259,959		(959)	(959)	10,926	05/01/2021.	3FE
68268F AA 8	ONEMAIN FINANCIAL ISSUANCE TR 16 2A A		06/18/2018.	PAYDOWN		135,902	135,902	135,879	135,682		220		220		135,902			0	2,320	03/20/2028.	1FE
74333J AA 9	PROGRESS RESIDENTIAL TRUST 17-SFR1 A		05/01/2018.	PAYDOWN		425	425	425	425				0		425			0	5	08/17/2034.	1FE
79548K XP 8	SALOMON BROTHERS MORTGAGE 97 HUD2 AWAC		06/01/2018.	PAYDOWN		495	495	407	490		5		5		495			0		07/25/2024.	1FM

SCHEDULE D - PART 4

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

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	22
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	NAIC Designation or Market Indicator (a)
81746D AU 4	SEQUOIA MORTGAGE TRUST 17-5 A19.	..	06/01/2018.	PAYDOWN		6,484	6,484	6,511	6,485		(1)		(1)		6,484			0	95	08/25/2047.	1FM
81746H BT 7	SEQUOIA MORTGAGE TRUST 17-CH1 A20	..	06/01/2018.	PAYDOWN		26,545	26,545	26,697	26,560		(15)		(15)		26,545			0	366	08/25/2047.	1FM
81746Q AU 5	SEQUOIA MORTGAGE TRUST 18-2 A19.	..	06/01/2018.	PAYDOWN		12,844	12,844	12,838					0		12,844			0	155	02/25/2048.	1FE
81746X AU 0	SEQUOIA MORTGAGE TRUST 17-3 A19.	..	06/01/2018.	PAYDOWN		9,915	9,915	9,740	9,907		7		7		9,915			0	139	04/25/2047.	1FM
81747G AU 6	SEQUOIA MORTGAGE TRUST 18-5 A19.	..	06/01/2018.	PAYDOWN		8,159	8,159	7,902					0		8,159			0	43	05/25/2048.	1FE
82652X AA 4	SIERRA RECEIVABLES FUNDING CO 16 1A A	..	06/20/2018.	PAYDOWN		18,883	18,883	18,879	18,857		26		26		18,883			0	241	03/21/2033.	1FE
82652Y AA 2	SIERRA RECEIVABLES FUNDING CO 16-3A A	..	06/20/2018.	PAYDOWN		48,108	48,108	48,099	48,055		53		53		48,108			0	483	10/20/2033.	1FE
86358R XZ 5	STRUCTURED ASSET SECURITIES 02 AL1 A3	..	06/01/2018.	PAYDOWN		407	407	358	403		4		4		407			0	6	02/25/2032.	1AM
86359A ME 0	STRUCTURED ASSET SECURITIES 03 AL1 A	..	06/01/2018.	PAYDOWN		1,736	1,736	1,663	1,670				0		1,670		66	66	24	04/25/2031.	1AM
86853T AR 4	SUPERVALU INC TL B	..	12/05/2017.	VARIOUS							26		26		26		(26)	(26)	(2,488)	06/08/2024.	3FE
883556 BE 1	THERMO FISHER SCIENTIFIC	..	05/04/2018.	SECURITY CALLED BY ISSUER at 100.042		500,210	500,000	507,100	501,854		(581)		(581)		501,273		(1,273)	(1,273)	9,310	02/01/2019.	2FE
89173F AA 8	TOWD POINT MORTGAGE TRUST 17-1 A1	..	06/01/2018.	PAYDOWN		39,778	39,778	39,831	39,785		(7)		(7)		39,778			0	460	10/25/2056.	1FE
89175V AA 1	TOWD POINT MORTGAGE TRUST 18-2 A1	..	06/01/2018.	PAYDOWN		8,965	8,965	8,936					0		8,965			0	24	03/25/2058.	1FE
89176E AA 8	TOWD POINT MORTGAGE TRUST 18-1 A1	..	06/01/2018.	PAYDOWN		43,344	43,344	43,316			1		1		43,344			0	331	01/25/2058.	1FE
891906 AA 7	TOTAL SYSTEM SERVICES IN	..	06/01/2018.	MATURITY		500,000	500,000	499,855	499,987		13		13		500,000			0	5,938	06/01/2018.	2FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER L 18-1 A2	..	06/15/2018.	PAYDOWN		2,500	2,500	2,500					0		2,500			0	25	02/16/2043.	1FE
92903P AA 7	VORNADO DP LLC 10 VNO A1	..	06/10/2018.	PAYDOWN		41,377	41,377	41,377	41,350		26		26		41,377			0	512	09/13/2028.	1FM
784309 AA 4	S-JETS LIMITED 17-1 A	D	06/15/2018.	PAYDOWN		16,667	16,667	16,667	16,642		25		25		16,667			0	275	08/15/2042.	1FE
92857W AS 9	VODAFONE GROUP PLC	D	06/18/2018.	SECURITY CALLED BY ISSUER at 102.724		137,650	134,000	148,378	141,501		(2,396)		(2,396)		139,106		(5,106)	(5,106)	7,423	06/10/2019.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					6,503,098	6,451,846	6,675,484	6,341,529	0	(9,940)	0	(9,940)	0	6,507,184	0	(55,337)	(55,337)	166,156	XXX	XXX
8399997.	Total - Bonds - Part 4					12,045,670	11,848,263	12,431,265	11,726,330	0	(27,238)	0	(27,238)	0	12,024,924	0	(30,505)	(30,505)	249,131	XXX	XXX
8399999.	Total - Bonds					12,045,670	11,848,263	12,431,265	11,726,330	0	(27,238)	0	(27,238)	0	12,024,924	0	(30,505)	(30,505)	249,131	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					12,045,670	XXX	12,431,265	11,726,330	0	(27,238)	0	(27,238)	0	12,024,924	0	(30,505)	(30,505)	249,131	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

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

Sch. DB - Pt. B - Sn. 1
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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JP MORGAN CHASE					7,860,298	12,083,094	18,755,941	XXX
FEDERAL HOME LOAN BANK					53,511	53,574	63,417	XXX
US BANK					121,213	61,056	75,863	XXX
PITNEY BOWES					175,831	125,862	175,900	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	8,210,853	12,323,587	19,071,120	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	8,210,853	12,323,587	19,071,120	XXX
0599999. Total Cash	XXX	XXX	0	0	8,210,853	12,323,587	19,071,120	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
69351J 15 7	PNC GOVERNMENT MONEY MARK-IS		05/01/2018			16		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						16	0	0
All Other Money Market Mutual Funds								
31846V 10 4	FIRST AM PRIME OBLIG-Y		06/29/2018			2,333,891		787
8699999. Total - All Other Money Market Mutual Funds						2,333,891	0	787
8899999. Total - Cash Equivalents						2,333,907	0	787