



PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF JUNE 30, 2018  
OF THE CONDITION AND AFFAIRS OF THE

## Plans' Liability Insurance Company

|                                       |                           |                         |   |  |                      |  |  |  |
|---------------------------------------|---------------------------|-------------------------|---|--|----------------------|--|--|--|
| NAIC Group Code                       | 00023<br>(Current Period) | 00023<br>(Prior Period) | NAIC Company Code   | 26794  | Employer's ID Number |  | 36-3503382                                     |  |
| Organized under the Laws of           |                           |                         | Ohio  | State of Domicile or Port of Entry   |                      |  | Ohio   |  |
| Country of Domicile                   |                           |                         | United States   |  |                      |  |  |  |
| Incorporated/Organized                |                           |                         | 05/15/1986  | Commenced Business   |                      |  | 06/17/1986                                     |  |
| Statutory Home Office                 |                           |                         | 6740 North High Street<br>(Street and Number)                     | Worthington, OH, US 43085<br>(City or Town, State, County and Zip Code)      |                      |  |  |  |
| Main Administrative Office            |                           |                         | 2 Mid America Plaza, Suite 200<br>(Street and Number)             | Oakbrook Terrace, IL, US 60181<br>(City or Town, State, County and Zip Code) |                      |  | 630-472-7700<br>(Area Code) (Telephone Number) |  |
| Mail Address                          |                           |                         | 2 Mid America Plaza, Suite 200<br>(Street and Number or P.O. Box) | Oakbrook Terrace, IL, US 60181<br>(City or Town, State, County and Zip Code) |                      |  |  |  |
| Primary Location of Books and Records |                           |                         | 2 Mid America Plaza, Suite 200<br>(Street and Number)             | Oakbrook Terrace, IL, US 60181<br>(City or Town, State, County and Zip Code) |                      |  | 630-472-7700<br>(Area Code) (Telephone Number) |  |
| Internet Web Site Address             |                           |                         | N/A   |  |                      |  |  |  |
| Statutory Statement Contact           |                           |                         | Elias Georgopoulos<br>(Name)                                      | 630-472-7749<br>(Area Code) (Telephone Number) (Extension)                   |                      |  |  |  |
|                                       |                           |                         | Lgeorgo@bcsf.com<br>(E-Mail Address)                              | 630-472-7837<br>(Fax Number)   |                      |  |  |  |

### OFFICERS

| Name                       | Title                               | Name                  | Title                       |
|----------------------------|-------------------------------------|-----------------------|-----------------------------|
| Howard Francis Beacham III | President & Chief Executive Officer | Terry Michael Hackett | General Counsel & Secretary |
| Susan Ann Pickar           | Chief Financial Officer & Treasurer | Scott Phillip Serota  | Chairman of the Board       |

### OTHER OFFICERS

|                  |                           |                   |               |
|------------------|---------------------------|-------------------|---------------|
| Sharon Jane Dold | Vice President, Marketing | David John Jacobs | Chief Actuary |
|------------------|---------------------------|-------------------|---------------|

### DIRECTORS OR TRUSTEES

|                            |                   |                     |                      |
|----------------------------|-------------------|---------------------|----------------------|
| Howard Francis Beacham III | Terry Dee Kellogg | Steven Scott Martin | Scott Phillip Serota |
| Paul Mark White            |                   |                     |                      |

State of Illinois

County of DuPage ss

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

Howard Francis Beacham III  
President & Chief Executive OfficerTerry Michael Hackett  
General Counsel & SecretarySusan Ann Pickar  
Chief Financial Officer & Treasurera. Is this an original filing? Yes  No 

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached

0

0

Subscribed and sworn to before me this  
10th day of August 2018  
Danielle Walters, Notary Public  
01/27/2021

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**ASSETS**

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 55,183,667             |                         | 55,183,667                                | 57,739,264  |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  |                        |                         | 0   | 0   |
| 2.2 Common stocks .....   | 128,100                |                         | 128,100                                   | 3,332,054   |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   |                        |                         | 0   | 0   |
| 3.2 Other than first liens .....  |                        |                         | 0   | 0   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less<br>\$ ..... encumbrances) .....  |                        |                         | 0   | 0   |
| 4.2 Properties held for the production of income<br>(less \$ ..... encumbrances) .....  |                        |                         | 0   | 0   |
| 4.3 Properties held for sale (less<br>\$ ..... encumbrances) .....  |                        |                         | 0   | 0   |
| 5. Cash (\$ ..... 1,304,045 ),<br>cash equivalents (\$ ..... 45,219,320 )<br>and short-term investments (\$ ..... 208,228 ) .....                           | 46,731,593             |                         | 46,731,593                                | 4,225,489   |
| 6. Contract loans (including \$ ..... premium notes) .....  |                        |                         | 0   | 0   |
| 7. Derivatives .....  | 0                      |                         | 0   | 0   |
| 8. Other invested assets .....  | 0                      |                         | 0   | 3,955,096   |
| 9. Receivables for securities .....   | 100                    |                         | 100                                       | 10,698  |
| 10. Securities lending reinvested collateral assets .....   |                        |                         | 0   | 0   |
| 11. Aggregate write-ins for invested assets .....   | 0                      | 0                       | 0   | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 102,043,460            | 0                       | 102,043,460                               | 69,262,600  |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         | 0   | 0   |
| 14. Investment income due and accrued .....   | 448,107                |                         | 448,107                                   | 437,921   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of<br>collection .....   |                        |                         | 0   | 24,633  |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ ..... earned<br>but unbilled premiums) ..... |                        |                         | 0   | 0   |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         | 0   | 0   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  |                        |                         | 0   | 0   |
| 16.2 Funds held by or deposited with reinsured companies .....  |                        |                         | 0   | 0   |
| 16.3 Other amounts receivable under reinsurance contracts .....   |                        |                         | 0   | 0   |
| 17. Amounts receivable relating to uninsured plans .....  |                        |                         | 0   | 0   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....  |                        |                         | 0   | 24,814  |
| 18.2 Net deferred tax asset .....   |                        |                         | 0   | 0   |
| 19. Guaranty funds receivable or on deposit .....   |                        |                         | 0   | 0   |
| 20. Electronic data processing equipment and software .....   |                        |                         | 0   | 0   |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   |                        |                         | 0   | 0   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                        |                         | 0   | 0   |
| 23. Receivables from parent, subsidiaries and affiliates .....  |                        |                         | 0   | 37,000,000  |
| 24. Health care (\$ ..... ) and other amounts receivable .....  |                        |                         | 0   | 0   |
| 25. Aggregate write-ins for other-than-invested assets .....  | 0                      | 0                       | 0   | 0   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 102,491,567            | 0                       | 102,491,567                               | 106,749,968   |
| 27. From Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts .....  |                        |                         | 0   | 0   |
| 28. Total (Lines 26 and 27) .....   | 102,491,567            | 0                       | 102,491,567                               | 106,749,968   |
| <b>DETAILS OF WRITE-INS</b>   |                        |                         |   |   |
| 1101. .....   |                        |                         | 0   | 0   |
| 1102. .....   |                        |                         | 0   | 0   |
| 1103. .....   |                        |                         | 0   | 0   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....   | 0                      | 0                       | 0   | 0   |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) .....  | 0                      | 0                       | 0   | 0   |
| 2501. .....   |                        |                         | 0   | 0   |
| 2502. .....   |                        |                         | 0   | 0   |
| 2503. .....   |                        |                         | 0   | 0   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 0                      | 0                       | 0   | 0   |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....  | 0                      | 0                       | 0   | 0   |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**LIABILITIES, SURPLUS AND OTHER FUNDS**

|   | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$ 1,245,000 )   | 54,480,481                     | 48,320,710                      |
| 2. Reinsurance payable on paid losses and loss adjustment expenses  |                                | 188,764                         |
| 3. Loss adjustment expenses   | 4,081,635                      | 4,309,519                       |
| 4. Commissions payable, contingent commissions and other similar charges  |                                | 0                               |
| 5. Other expenses (excluding taxes, licenses and fees)  | 543,999                        | 57,545                          |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)  |                                | 111,458                         |
| 7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))  |                                | 0                               |
| 7.2 Net deferred tax liability  |                                | 0                               |
| 8. Borrowed money \$ and interest thereon \$  |                                | 3,807,617                       |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) | 34,765                         | 521,171                         |
| 10. Advance premium   |                                | 0                               |
| 11. Dividends declared and unpaid:  |                                |                                 |
| 11.1 Stockholders   |                                | 0                               |
| 11.2 Policyholders  |                                | 0                               |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)  |                                | 0                               |
| 13. Funds held by company under reinsurance treaties  |                                | 0                               |
| 14. Amounts withheld or retained by company for account of others   |                                | 0                               |
| 15. Remittances and items not allocated   |                                | 8,092                           |
| 16. Provision for reinsurance (including \$ certified)  |                                | 0                               |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates   |                                | 0                               |
| 18. Drafts outstanding  |                                | 0                               |
| 19. Payable to parent, subsidiaries and affiliates  | 167,411                        | 304,598                         |
| 20. Derivatives   | 0                              | 0                               |
| 21. Payable for securities  |                                | 0                               |
| 22. Payable for securities lending  |                                | 0                               |
| 23. Liability for amounts held under uninsured plans  |                                | 0                               |
| 24. Capital notes \$ and interest thereon \$  |                                | 0                               |
| 25. Aggregate write-ins for liabilities   | 840,000                        | 723,510                         |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)   | 60,148,291                     | 58,352,984                      |
| 27. Protected cell liabilities  |                                | 0                               |
| 28. Total liabilities (Lines 26 and 27)   | 60,148,291                     | 58,352,984                      |
| 29. Aggregate write-ins for special surplus funds   | 0                              | 0                               |
| 30. Common capital stock  | 2,942,436                      | 2,942,436                       |
| 31. Preferred capital stock   |                                | 0                               |
| 32. Aggregate write-ins for other than special surplus funds  | 0                              | 0                               |
| 33. Surplus notes   | 37,000,000                     | 37,000,000                      |
| 34. Gross paid in and contributed surplus   | 23,180,771                     | 23,180,772                      |
| 35. Unassigned funds (surplus)  | (20,779,931)                   | (14,726,224)                    |
| 36. Less treasury stock, at cost:   |                                |                                 |
| 36.1 shares common (value included in Line 30 \$ )  |                                | 0                               |
| 36.2 shares preferred (value included in Line 31 \$ )   |                                | 0                               |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36)  | 42,343,276                     | 48,396,984                      |
| 38. Totals (Page 2, Line 28, Col. 3)  | 102,491,567                    | 106,749,968                     |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                 |
| 2501. Continuity Credit Assumed Liability   |                                | 481,510                         |
| 2502. Assumed Reinsurance Liability   | 840,000                        | 0                               |
| 2503. Premium Deficiency Reserve  |                                | 242,000                         |
| 2598. Summary of remaining write-ins for Line 25 from overflow page   | 0                              | 0                               |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)  | 840,000                        | 723,510                         |
| 2901.   |                                | 0                               |
| 2902.   |                                | 0                               |
| 2903.   |                                | 0                               |
| 2998. Summary of remaining write-ins for Line 29 from overflow page   | 0                              | 0                               |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)  | 0                              | 0                               |
| 3201.   |                                | 0                               |
| 3202.   |                                | 0                               |
| 3203.   |                                | 0                               |
| 3298. Summary of remaining write-ins for Line 32 from overflow page   | 0                              | 0                               |
| 3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)  | 0                              | 0                               |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**STATEMENT OF INCOME**

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>UNDERWRITING INCOME</b>  |                              |                            |                                      |
| 1. Premiums earned:   |                              |                            |                                      |
| 1.1 Direct (written \$ 0 )  | 0                            | 0                          | 0                                    |
| 1.2 Assumed (written \$ )   | (348,881)                    | 1,471,877                  | 1,554,447                            |
| 1.3 Ceded (written \$ )   | 0                            | 0                          | 0                                    |
| 1.4 Net (written \$ 0 )   | (348,881)                    | 1,471,877                  | 1,554,447                            |
| DEDUCTIONS:   |                              |                            |                                      |
| 2. Losses incurred (current accident year \$ 1,245,000 ):   |                              |                            |                                      |
| 2.1 Direct  | 0                            | 0                          | 0                                    |
| 2.2 Assumed   | 6,686,871                    | 863,787                    | 20,796,137                           |
| 2.3 Ceded   | 0                            | 0                          | 0                                    |
| 2.4 Net   | 6,686,871                    | 863,787                    | 20,796,137                           |
| 3. Loss adjustment expenses incurred  | 666,874                      | 546,049                    | 2,791,855                            |
| 4. Other underwriting expenses incurred   | 466,360                      | 1,712,317                  | 2,394,462                            |
| 5. Aggregate write-ins for underwriting deductions  | (242,000)                    | 0                          | 189,000                              |
| 6. Total underwriting deductions (Lines 2 through 5)  | 7,578,105                    | 3,122,153                  | 26,171,454                           |
| 7. Net income of protected cells  | 0                            | 0                          | 0                                    |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)  | (7,926,986)                  | (1,650,276)                | (24,617,007)                         |
| <b>INVESTMENT INCOME</b>  |                              |                            |                                      |
| 9. Net investment income earned   | 1,141,046                    | 1,065,147                  | 2,052,322                            |
| 10. Net realized capital gains (losses) less capital gains tax of \$ 277,911  | 1,050,372                    | 21,984                     | 427,709                              |
| 11. Net investment gain (loss) (Lines 9 + 10)   | 2,191,418                    | 1,087,131                  | 2,480,031                            |
| <b>OTHER INCOME</b>   |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )  | 0                            | 0                          | 0                                    |
| 13. Finance and service charges not included in premiums  | 0                            | 0                          | 0                                    |
| 14. Aggregate write-ins for miscellaneous income  | 403,193                      | 185,176                    | 468,404                              |
| 15. Total other income (Lines 12 through 14)  | 403,193                      | 185,176                    | 468,404                              |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)     | (5,332,375)                  | (377,969)                  | (21,668,572)                         |
| 17. Dividends to policyholders  | 0                            | 0                          | 0                                    |
| 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) | (5,332,375)                  | (377,969)                  | (21,668,572)                         |
| 19. Federal and foreign income taxes incurred   | (277,911)                    | (10,248)                   | (276,268)                            |
| 20. Net income (Line 18 minus Line 19)(to Line 22)  | (5,054,464)                  | (367,721)                  | (21,392,304)                         |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>  |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year  | 48,396,984                   | 32,566,259                 | 32,566,259                           |
| 22. Net income (from Line 20)   | (5,054,464)                  | (367,721)                  | (21,392,304)                         |
| 23. Net transfers (to) from Protected Cell accounts   | 0                            | 0                          | 0                                    |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 209,841   | (789,402)                    | 295,673                    | 270,201                              |
| 25. Change in net unrealized foreign exchange capital gain (loss)   | 0                            | 0                          | 0                                    |
| 26. Change in net deferred income tax   | (209,841)                    | 152,316                    | (47,172)                             |
| 27. Change in nonadmitted assets  | 0                            | 0                          | 0                                    |
| 28. Change in provision for reinsurance   | 0                            | 0                          | 0                                    |
| 29. Change in surplus notes   | 0                            | 0                          | 37,000,000                           |
| 30. Surplus (contributed to) withdrawn from protected cells   | 0                            | 0                          | 0                                    |
| 31. Cumulative effect of changes in accounting principles   | 0                            | 0                          | 0                                    |
| 32. Capital changes:  |                              |                            |                                      |
| 32.1 Paid in  | 0                            | 0                          | 0                                    |
| 32.2 Transferred from surplus (Stock Dividend)  | 0                            | 0                          | 0                                    |
| 32.3 Transferred to surplus   | 0                            | 0                          | 0                                    |
| 33. Surplus adjustments:  |                              |                            |                                      |
| 33.1 Paid in  | 0                            | 0                          | 0                                    |
| 33.2 Transferred to capital (Stock Dividend)  | 0                            | 0                          | 0                                    |
| 33.3 Transferred from capital   | 0                            | 0                          | 0                                    |
| 34. Net remittances from or (to) Home Office  | 0                            | 0                          | 0                                    |
| 35. Dividends to stockholders   | 0                            | 0                          | 0                                    |
| 36. Change in treasury stock  | 0                            | 0                          | 0                                    |
| 37. Aggregate write-ins for gains and losses in surplus   | 0                            | 0                          | 0                                    |
| 38. Change in surplus as regards policyholders (Lines 22 through 37)  | (6,053,707)                  | 80,268                     | 15,830,725                           |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)   | 42,343,277                   | 32,646,527                 | 48,396,984                           |
| <b>DETAILS OF WRITE-INS</b>   |                              |                            |                                      |
| 0501. Premium Deficiency Reserve  | (242,000)                    | 0                          | 189,000                              |
| 0502.   | 0                            | 0                          | 0                                    |
| 0503.   | 0                            | 0                          | 0                                    |
| 0598. Summary of remaining write-ins for Line 5 from overflow page  | 0                            | 0                          | 0                                    |
| 0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)   | (242,000)                    | 0                          | 189,000                              |
| 1401. Continuity Credit Assumed   | 427,572                      | 213,169                    | 457,793                              |
| 1402. Miscellaneous Revenue (Expense)   | (24,379)                     | (27,993)                   | 10,611                               |
| 1403.   | 0                            | 0                          | 0                                    |
| 1498. Summary of remaining write-ins for Line 14 from overflow page   | 0                            | 0                          | 0                                    |
| 1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)  | 403,193                      | 185,176                    | 468,404                              |
| 3701.   | 0                            | 0                          | 0                                    |
| 3702.   | 0                            | 0                          | 0                                    |
| 3703.   | 0                            | 0                          | 0                                    |
| 3798. Summary of remaining write-ins for Line 37 from overflow page   | 0                            | 0                          | 0                                    |
| 3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)  | 0                            | 0                          | 0                                    |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**CASH FLOW**

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....   | (810,654)                    | 1,043,818                  | 1,290,445                            |
| 2. Net investment income.....   | 1,164,830                    | 1,159,330                  | 2,177,135                            |
| 3. Miscellaneous income.....  | 403,193                      | 571,253                    | 1,015,916                            |
| 4. Total (Lines 1 to 3).....  | 757,369                      | 2,774,401                  | 4,483,496                            |
| 5. Benefit and loss related payments.....   | 711,541                      | 164,645                    | 3,178,657                            |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                             | 0                            | 0                          | 0                                    |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....   | 748,936                      | 2,330,180                  | 4,645,337                            |
| 8. Dividends paid to policyholders.....   | 0                            | 0                          | 0                                    |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses).....                 | 394,868                      | 0                          | 0                                    |
| 10. Total (Lines 5 through 9).....  | 1,855,345                    | 2,494,825                  | 7,823,994                            |
| 11. Net cash from operations (Line 4 minus Line 10).....  | (1,097,976)                  | 279,576                    | (3,340,498)                          |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds.....   | 5,310,900                    | 3,778,763                  | 9,426,167                            |
| 12.2 Stocks.....  | 3,321,866                    | 0                          | 1,783,263                            |
| 12.3 Mortgage loans.....  | 0                            | 0                          | 0                                    |
| 12.4 Real estate.....   | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets.....   | 3,979,685                    | 0                          | 0                                    |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                    | 703                          | 67                         | (121)                                |
| 12.7 Miscellaneous proceeds.....  | 430,279                      | 156,254                    | 32,517                               |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....  | 13,043,433                   | 3,935,083                  | 11,241,827                           |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds.....   | 2,562,846                    | 2,682,280                  | 5,350,993                            |
| 13.2 Stocks.....  | 40,100                       | 0                          | 0                                    |
| 13.3 Mortgage loans.....  | 0                            | 0                          | 0                                    |
| 13.4 Real estate.....   | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets.....   | 0                            | 0                          | 0                                    |
| 13.6 Miscellaneous applications.....  | 0                            | 0                          | 38,562                               |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....   | 2,602,946                    | 2,682,280                  | 5,389,554                            |
| 14. Net increase (or decrease) in contract loans and premium notes.....   | 0                            | 0                          | 0                                    |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....  | 10,440,486                   | 1,252,803                  | 5,852,272                            |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....  | 0                            | 0                          | 37,000,000                           |
| 16.2 Capital and paid in surplus, less treasury stock.....  | (1)                          | (1)                        | 0                                    |
| 16.3 Borrowed funds.....  | (3,807,617)                  | 29,500                     | 37,117                               |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....  | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders.....   | 0                            | 0                          | 0                                    |
| 16.6 Other cash provided (applied).....   | 36,971,211                   | (894,514)                  | (38,104,131)                         |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)..... | 33,163,593                   | (865,015)                  | (1,067,014)                          |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....                | 42,506,103                   | 667,364                    | 1,444,761                            |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year.....   | 4,225,489                    | 2,780,729                  | 2,780,729                            |
| 19.2 End of period (Line 18 plus Line 19.1).....  | 46,731,593                   | 3,448,093                  | 4,225,489                            |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

1. Summary of Significant Accounting Policies

A. Accounting Practices and Going Concern

The accompanying financial statements of the Company have been prepared on the basis of accounting procedures prescribed or permitted by the Ohio Insurance Department. The state of Ohio requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Ohio Insurance Department.

|  | <b>SSAP<br/>#</b> | <b>F/S<br/>Page</b> | <b>F/S<br/>Line #</b> | <b>2018</b>          | <b>2017</b>          |
|--|-------------------|---------------------|-----------------------|----------------------|----------------------|
| <b>Net Income</b>  |                   |                     |                       |                      |                      |
| (1) Plans' Liability Insurance Company State Basis<br>(Page 4, Line 20, Columns 1 & 3) |                   |                     |                       | \$ (5,054,464)       | \$ (21,392,304)      |
| (2) State Prescribed Practices that increase/(decrease)<br>NAIC SAP:<br>None           |                   |                     |                       | -                    | -                    |
| (3) State Permitted Practices that increase/(decrease)<br>NAIC SAP:<br>None            |                   |                     |                       | -                    | -                    |
| (4) NAIC SAP (1-2-3=4)   |                   |                     |                       | <u>(5,054,464)</u>   | <u>(21,392,304)</u>  |
| <b>Surplus</b>   |                   |                     |                       |                      |                      |
| (5) Plans' Liability Insurance Company State Basis<br>(Page 3, Line 37, Columns 1 & 2) |                   |                     |                       | \$ 42,343,276        | \$ 48,396,984        |
| (6) State Prescribed Practices that increase/(decrease)<br>NAIC SAP:<br>None           |                   |                     |                       | -                    | -                    |
| (7) State Permitted Practices that increase/(decrease)<br>NAIC SAP:<br>None            |                   |                     |                       | -                    | -                    |
| (8) NAIC SAP (5-6-7=8)   |                   |                     |                       | <u>\$ 42,343,276</u> | <u>\$ 48,396,984</u> |

B. Use of Estimates in the Preparation of the Financial Statements

No Change

C. Accounting Policy

No Change

D. Going Concern

No Change

2. Accounting Changes and Corrections of Errors

No Change

3. Business Combinations and Goodwill

A. Statutory Purchase Method

None

B. Statutory Merger

None

C. Impairment Loss

None

4. Discontinued Operations

Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No Change

B. Debt Restructuring

No Change

## NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages

No Change

D. Loan-Backed Securities

1. Anticipated prepayments for loan-backed and structured securities are used to determine the effective yield of an issue at purchase. Changes in the estimated cash flows of the issue are incorporated when determining the statement value at the end of each quarter and year-end. The Company calculates prepayment speeds for fixed-rate agency mortgage-backed securities utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, the Company utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, the Company uses data from Reuters, which utilizes the median prepayment speed from contributors' models. These assumptions are consistent with the current interest rate and economic environment. The retrospective scientific method is used to value most loan-backed and structured securities. For structured securities deemed to be high-risk, meaning the Company might not recover substantially all of its recorded investment due to unanticipated prepayment events, changes in investment yields due to changes in estimated future cash flows are accounted for on a prospective basis.
2. The Company has the following recognized other-than-temporary impairments on loan-backed securities:  
None

3. Securities, by CUSIP, with a recognized other-than-temporary impairment, currently held by the reporting entity, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:  
None

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 | \$295,715 |
| 2. 12 Months or Longer | \$205,179 |

- b. The aggregate related fair value of securities with unrealized losses:

|                        |              |
|------------------------|--------------|
| 1. Less than 12 months | \$12,366,385 |
| 2. 12 Months or Longer | \$3,949,080  |

5. No Change

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. Writedowns for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features

None

K. Low Income Housing Tax Credits

None

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

**L. Restricted Assets**

**1. Restricted Assets (Including Pledged)**

| Restricted Asset Category  | Gross (Admitted & Nonadmitted) Restricted |                                 |  |  |                     |                       |                                   | Current Year                 |                                       |   |  |
|--|---|---------------------------------|--|--|---------------------|-----------------------|-----------------------------------|------------------------------|---------------------------------------|---|--|
|  | Current Year                              |                                 |  |  |                     | 6                     | 7                                 | 8                            | 9                                     | Percentage  |  |
|  | 1   | 2                               | 3  | 4                                      | 5                   |                       |                                   |                              |                                       | 10  | 11   |
| Restricted Asset Category  | Total General Account (G/A)               | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3)    | Total From Prior Year | Increase / (Decrease) (5 minus 6) | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown              | \$ -                                      | \$ -                            | \$ -   | \$ -                                   | \$ -                | \$ -                  | \$ -                              | \$ -                         | \$ -                                  | \$ -  | \$ -   |
| b. Collateral held under security lending arrangements                             | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| c. Subject to repurchase agreements  | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| d. Subject to reverse repurchase agreements  | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| e. Subject to dollar repurchase agreements   | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| f. Subject to dollar reverse repurchase agreements                                 | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| g. Placed under option contracts   | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| i. FHLB capital stock  | 128,100                                   | -                               | -  | -                                      | 128,100             | 217,600               | (89,500)                          | -                            | 128,100                               | 0.1%  | 0.1%   |
| j. On deposit with states  | 4,812,648                                 | -                               | -  | -                                      | 4,812,648           | 4,814,866             | (2,218)                           | -                            | 4,812,648                             | 4.7%  | 4.7%   |
| k. On deposit with other regulatory bodies   | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | -   | -                               | -  | -                                      | -                   | 4,013,563             | (4,013,563)                       | -                            | -                                     | 0.0%  | 0.0%   |
| m. Pledged as collateral not captured in other categories                          | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| n. Other restricted assets   | -   | -                               | -  | -                                      | -                   | -                     | -                                 | -                            | -                                     | -   | -  |
| <b>o. Total restricted assets</b>  | <b>\$ 4,940,748</b>                       | <b>\$ -</b>                     | <b>\$ -</b>                                    | <b>\$ -</b>                            | <b>\$ 4,940,748</b> | <b>\$ 9,046,029</b>   | <b>\$ (4,105,281)</b>             | <b>\$ -</b>                  | <b>\$ 4,940,748</b>                   | <b>4.8%</b>   | <b>4.8%</b>                                      |

(a) Subset of column 1

(b) Subset of column 2

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

**2. Detail of Other Assets Pledged as Collateral Not Captured in Other Categories**

None

**3. Detail of Other Restricted Assets**

None

**4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements**

None

**M. Working Capital Finance Investments**

**1. Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC designation:**

None

**2. Aggregate Maturity Distribution the Underlying Working Capital Finance Programs:**

None

**3. Events of Default of Working Capital Finance Investments During the Reporting Period**

None

**N. Offsetting and Netting of Assets and Liabilities**

None

**O. Structured Notes**

No Material Change

**P. 5\* Securities**

Not Applicable

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Detail for Those Greater than 10% of Admitted Assets

Not Applicable

B. Write-downs for Impairments

Not Applicable

7. Investment Income

A. Due and Accrued Investment Income was excluded from surplus on the following bases:

The Company non-admits investment income due and accrued if amounts are over 90 days past due.

B. Amounts Non-admitted

The total amount excluded was \$0.

8. Derivative Instruments

None

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

9. Income Taxes

A. The components of the net deferred tax asset/(liability) are as follows:

1. The change between years by tax character (ordinary and capital) for the year 2018 and 2017:

|  | 6/30/2018    |           |                    |
|--|--------------|-----------|--------------------|
|  | (1)          | (2)       | (3)                |
|  | Ordinary     | Capital   | (Col 1+2)<br>Total |
| (a) Gross Deferred Tax Assets  | \$ 9,568,629 | \$ 23,847 | \$ 9,592,476       |
| (b) Statutory Valuation Allowance Adjustments                            | 9,568,629    | 5,405     | 9,574,034          |
| (c) Adjusted Gross Deferred Tax Assets (1a-1b)                           | -            | 18,442    | 18,442             |
| (d) Deferred Tax Assets Nonadmitted                                      | -            | -         | -                  |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)                     | -            | 18,442    | 18,442             |
| (f) Deferred Tax Liabilities   | -            | 18,442    | 18,442             |
| (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f) | \$ -         | \$ -      | \$ -               |

|  | 12/31/2017   |              |                    |
|--|--------------|--------------|--------------------|
|  | (4)          | (5)          | (6)                |
|  | Ordinary     | Capital      | (Col 4+5)<br>Total |
| (a) Gross Deferred Tax Assets  | \$ 9,652,864 | \$ 15,232    | \$ 9,668,096       |
| (b) Statutory Valuation Allowance Adjustments                            | 9,449,457    | -            | 9,449,457          |
| (c) Adjusted Gross Deferred Tax Assets (1a-1b)                           | 203,407      | 15,232       | 218,639            |
| (d) Deferred Tax Assets Nonadmitted                                      | -            | -            | -                  |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)                     | 203,407      | 15,232       | 218,639            |
| (f) Deferred Tax Liabilities   | -            | 218,639      | 218,639            |
| (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f) | \$ 203,407   | \$ (203,407) | \$ -               |

|  | Change                |                      |                    |
|--|-----------------------|----------------------|--------------------|
|  | (7)                   | (8)                  | (9)                |
|  | (Col 1-4)<br>Ordinary | (Col 2-5)<br>Capital | (Col 7+8)<br>Total |
| (a) Gross Deferred Tax Assets  | \$ (84,235)           | \$ 8,615             | \$ (75,620)        |
| (b) Statutory Valuation Allowance Adjustments                            | 119,172               | 5,405                | 124,577            |
| (c) Adjusted Gross Deferred Tax Assets (1a-1b)                           | (203,407)             | 3,210                | (200,197)          |
| (d) Deferred Tax Assets Nonadmitted                                      | -                     | -                    | -                  |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)                     | (203,407)             | 3,210                | (200,197)          |
| (f) Deferred Tax Liabilities   | -                     | (200,197)            | (200,197)          |
| (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f) | \$ (203,407)          | \$ 203,407           | \$ -               |

9A2 – A4. No Material Change

9B – 9C. No Material Change

D. Among the more significant book to tax adjustments were the following:

|   | Effective Tax<br>June 30, 2018 | Rate |
|---|--------------------------------|------|
| Provision computed at statutory rate          | \$ (1,061,437)                 | 21%  |
| Nondeductible expense for meals and penalties | 474                            | 0%   |
| Tax exempt interest                           | (945)                          | 0%   |
| Valuation allowance                           | 1,271,749                      | -25% |
| Total income tax reported                     | \$ 209,841                     | -4%  |
|   |                                |      |
| Federal and foreign income taxes incurred     | \$ (277,911)                   | 5%   |
| Realized capital gains (losses) tax           | 277,911                        | -5%  |
| Change in net deferred income taxes           | 209,841                        | -4%  |
| Total income tax                              | \$ 209,841                     | -4%  |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

**E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits**

1. As of June 30, 2018, the Company has net operating loss carry-forwards which expire as follows: 2033-2038, \$47,141,235. As of December 31, 2017, the Company has a net operating loss carryforward which expires as follows: 2033-2037, \$41,678,517.
2. As of June 30, 2018, and December 31, 2017, income tax expense available for recoupment in the event of future net losses was \$0 and \$0, respectively.
3. The reporting entity has a total of \$0 protective deposits which are on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

**F. Consolidated Federal Income Tax Return**

The Company's federal income tax return is not consolidated.

**G. Federal or Foreign Federal Income Tax Loss Contingencies**

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

**10. Information Concerning Parent, Subsidiaries, Affiliates, and Other Related Parties**

**A. B. & C. Nature of Relationships**

No Change

**D. Amounts Due to or from Related Parties**

At June 30, 2018, the Company reported \$167,411 payable to affiliates.

**E. Guarantees or Contingencies for Related Parties**

No Change

**F. Management or Service Contracts and Cost Sharing Arrangements**

No Change

**G. Nature of Control Relationship**

No Change

**H. Amount Deducted for Investment in Upstream Company**

No Change

**I. Investments in SCA Entities Disclosures**

No Change

**J. Investments in Impaired SCA Entities Disclosures**

No Change

**K. Foreign Insurance Subsidiary**

No Change

**L. Downstream Noninsurance Holding Company**

No Change

**M. All SCA Investments**

Not Applicable

**N. Investment in Insurance SCAs**

Not Applicable

**11. Debt**

**A. Debt & Holding Company Obligations**

Not Applicable

**B. Federal Home Loan Bank (FHLB) Agreements**

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

1. The Company is a member of Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds for general operations. The Company has determined the actual/estimated maximum borrowing capacity as \$0. The Company calculated this amount in accordance with its investment in FHLB capital stock and pledged collateral.

2. FHLB Capital Stock

a. Aggregate Totals

|  | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|--|-------------------|-------------------------|--------------------------|
| 1. Current Year  |                   |                         |                          |
| (a) Membership Stock - Class A   | -                 | -                       | -                        |
| (b) Membership Stock - Class B   | 128,099           | 128,099                 | -                        |
| (c) Activity Stock   | 1                 | 1                       | -                        |
| (d) Excess Stock   | -                 | -                       | -                        |
| (e) Aggregate Total (a+b+c)  | 128,100           | 128,100                 | -                        |
| (f) Actual or estimated Borrowing Capacity<br>as Determined by the Insurer | -                 | XXX                     | XXX                      |
| 2. Prior Year-end  |                   |                         |                          |
| (a) Membership Stock - Class A   | -                 | -                       | -                        |
| (b) Membership Stock - Class B   | 88,001            | 88,001                  | -                        |
| (c) Activity Stock   | 129,599           | 129,599                 | -                        |
| (d) Excess Stock   | -                 | -                       | -                        |
| (e) Aggregate Total (a+b+c)  | 217,600           | 217,600                 | -                        |
| (f) Actual or estimated Borrowing Capacity<br>as Determined by the Insurer | 3,869,004         | XXX                     | XXX                      |

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible for Redemption

| Membership<br>Stock | 1                                    | 2                                 | Eligible for Redemption    |   |                                   |                      |
|---------------------|--------------------------------------|-----------------------------------|----------------------------|---|-----------------------------------|----------------------|
|                     | Current Year<br>Total<br>(2+3+4+5+6) | Not Eligible<br>for<br>Redemption | 3<br>Less than<br>6 Months | 4<br>6 Months to<br>Less than 1<br>Year | 5<br>1 to Less<br>than 3<br>Years | 6<br>3 to 5<br>Years |
| 1. Class A          | -                                    | -                                 | -                          | -                                       | -                                 | -                    |
| 2. Class B          | 128,099                              | 128,099                           | -                          | -                                       | -                                 | -                    |

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

|  | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total<br>Borrowing |
|--|-----------------|---------------------|-----------------------------------|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | -               | -                   | -                                 |
| 2. Current Year General Account Total Collateral Pledged                                 | -               | -                   | -                                 |
| 3. Current Year Protected Cell Accounts Total Collateral Pledged                         | -               | -                   | -                                 |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged           | 4,046,942       | 4,013,563           | 3,800,000                         |

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

|  | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at<br>Time of Maximum<br>Collateral |
|--|-----------------|---------------------|--|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | 4,262,817       | 4,296,716           | 3,800,000  |
| 2. Current Year General Account Maximum Collateral Pledged                                 | 4,262,817       | 4,296,716           | 3,800,000  |
| 3. Current Year Separate Accounts Maximum Collateral Pledged                               | -               | -                   | -  |
| 4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged           | 4,369,580       | 4,312,634           | 3,800,000  |

4. Borrowing from FHLB

a. Amounts as of the Reporting Date

|                                | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account | 4<br>Funding<br>Agreements<br>Reserves<br>Established |
|--------------------------------|-------------------|-------------------------|--------------------------|---|
| 1. Current Year                |                   |                         |                          |   |
| (a) Debt                       | -                 | -                       | -                        | XXX   |
| (b) Funding                    | -                 | -                       | -                        | -   |
| (c) Other                      | -                 | -                       | -                        | -   |
| (d) Aggregate Total<br>(a+b+c) | -                 | -                       | -                        | XXX   |
| 2. Prior Year-end              |                   |                         |                          |   |
| (a) Debt                       | -                 | -                       | -                        | XXX   |
| (b) Funding                    | -                 | -                       | -                        | -   |
| (c) Other                      | 3,800,000         | 3,800,000               | -                        | -   |
| (d) Aggregate Total<br>(a+b+c) | 3,800,000         | 3,800,000               | -                        | XXX   |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

b. Maximum Amount during Reporting Period (Current Year)

|                                     | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|-------------------------------------|-------------------|-------------------------|--------------------------|
| 1. Debt                             | -                 | -                       | -                        |
| 2. Funding                          | -                 | -                       | -                        |
| 3. Other                            | 3,800,000         | 3,800,000               | -                        |
| 4. Aggregate Total<br>(Lines 1+2+3) | 3,800,000         | 3,800,000               | -                        |

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB – Prepayments Obligations

None

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

A. Defined Benefit Plan

No Change

B. Investment Policies & Strategies

No Change

C. Fair Value of Each Class of Plan Assets

No Change

D. Basis Used to Determine the Overall Expected Long-Term Rate-of-Return-on-Assets

No Change

E. Defined Contribution Plans

No Change

F. Multiemployer Plans

No Change

G. Consolidated/Holding Company Plans

No Change

H. Postemployment Benefits and Compensated Absences

None

I. Impact of Medicare Modernization Act on Postretirement Benefits

No Change

13. Capital and Surplus, Shareholders' Dividend Restrictions, and Quasi-Reorganizations

1. Outstanding Shares

No Change

2. Dividend Rate of Preferred Stock

Not Applicable

3. , 4, & 5. Dividend Restrictions

All dividends require notification to the Director of the Ohio Department of Insurance. The amount of dividends that can be paid by insurance companies domiciled in Ohio without prior approval of the Director of the Ohio Department of Insurance is subject to restriction and cannot exceed the greater of ten percent of the prior year end surplus or the prior year's net income. The amount of dividends that could be paid during 2018 without prior approval was \$4,839,698. No dividends were paid for the six months ending June 30, 2018.

6. Surplus Restriction

None

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

7. Mutual Surplus Advances

Not Applicable

8. Company Stock Held for Special Purposes

Not Applicable

9. Changes in Special Surplus Funds

Not Applicable

10. Changes in Unassigned Funds

The portion of unassigned funds represented or reduced by net unrealized losses is \$42,373 at June 30, 2018.

11. Surplus Notes

A surplus note was issued as of December 31, 2017 to BCS Insurance Company for the principal sum of \$22,000,000 borrowed and approved by the Insurance Director of Ohio for the purpose of providing additional surplus funds in cash. Interest shall be paid semi-annually in arrears on June 15 and December 15 in each year commencing June 15, 2018 at an annual rate of 6.50%. No payments of principal or interest on this note shall be repaid without the prior approval of the Director. The surplus note was settled in cash in the first quarter of 2018. BCS Insurance Company, the note holder, is subordinated in all its rights and claims to policyholders' claims of all other creditors other than surplus note holders.

A surplus note was issued as of December 31, 2017 to BCS Financial Corporation for the principal sum of \$15,000,000 borrowed approved by the Insurance Director of Ohio for the purpose of providing additional surplus funds in cash. Interest shall be paid semi-annually in arrears on June 15 and December 15 in each year commencing June 15, 2018 at an annual rate of 6.50%. No payments of principal or interest on this note shall be repaid without the prior approval of the Director. The surplus note was settled in cash in the first quarter of 2018. BCS Financial Corporation, the note holder, is subordinated in all its rights and claims to policyholders' claims of all other creditors other than surplus note holders.

12. & 13. Quasi Reorganizations

Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No Change

B. Assessments

No Change

C. Gain Contingencies

No Change

D. Claims Related to Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No Change

E. Product Warranties

No Change

F. Joint and Several Liabilities

No Change

G. All Other Contingencies

No Change

15. Leases

No Change

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

No Change

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

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

A. Transfer of Receivables Reported as Sales

No Change

B. Transfer and Servicing of Financial Assets

No Change

C. Wash Sales

No Change

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

A. Administrative Services Only (ASO) Plans

No Change

B. Administrative Services Contract (ASC) Plans

No Change

C. Medicare or Similarly Structured Cost Based Reimbursement Contracts

No Change

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

None

20. Fair Value Measurements

A. Input used for assets measured and reported at Fair Value

1. Items measured and reported at Fair Value by levels 1, 2, and 3

Statutory accounting principles define the fair value of a financial instrument as the amount at which that asset could be bought or sold in a current transaction between willing parties that is other than in a forced or liquidation sale. The fair value of a liability is the amount at which that liability could be incurred or settled in a current transaction between willing parties. Certain financial instruments and all nonfinancial instruments are excluded from statutory disclosure requirements. Therefore, the aggregate fair value amounts presented below do not represent the underlying fair value of the Company.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporation of current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models, and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology model or input used.

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy as defined by SSAP No. 100, Fair Value Measurements. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).

The levels of the fair value hierarchy are as follows:

*Level 1* – Management's valuations are unadjusted quoted prices for identical, unrestricted assets and liabilities in active markets accessible at the measurement date. Since valuations are based on quoted prices that are readily available in an active market, valuation of these assets does not involve any meaningful degree of judgment. An active market is defined as a market where transactions for the financial instrument occur with sufficient frequency and volume to provide pricing information on an ongoing basis. Level 1 financial assets and liabilities generally include common stocks and U.S. government debt securities, where management's valuations are based on quoted market prices.

*Level 2* – Management's valuations are based on quoted prices where such markets are not deemed to be sufficiently "active." In such circumstances, additional valuations metrics will be used, which involve direct or indirect observable market inputs. Level 2 financial assets and liabilities generally include debt securities other than debt issued by the U.S. government. Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads, and yield curves.

*Level 3* – Management's valuations are based on inputs that are unobservable (supported by little or no market activity) and significant to the fair value measurement. Valuations under Level 3 generally involve a significant degree of judgment on the part of management.

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

**Assets Measured at Fair Value**

Certain financial assets are measured and recorded at fair value, including bonds designated as NAIC 3 – 6 at June 30, 2018, which are carried at the lower of cost or fair value. The following table summarizes assets measured at fair value:

| <b>Description of each class of assets</b> | <b>(Level 1)</b> | <b>(Level 2)</b>  | <b>(Level 3)</b> | <b>(Total)</b>    |
|--|------------------|-------------------|------------------|-------------------|
| Assets at fair value                       |                  |                   |                  |                   |
| Bonds                                      |                  |                   |                  |                   |
| U.S. Treasury                              | \$ -             | \$ -              | \$ -             | \$ -              |
| U.S. Government agency                     | -                | -                 | -                | -                 |
| States, territories, and possessions       | -                | -                 | -                | -                 |
| Mortgage-backed                            | -                | 168,044           | -                | 168,044           |
| Asset-backed                               | -                | -                 | -                | -                 |
| Corporate                                  | -                | 353,900           | -                | 353,900           |
| Total bonds                                | -                | 521,944           | -                | 521,944           |
| Common stock                               |                  |                   |                  |                   |
| Federal Home Loan Bank                     | -                | 128,100           | -                | 128,100           |
| Total common stock                         | -                | 128,100           | -                | 128,100           |
| Total bonds and stocks                     | <u>\$ -</u>      | <u>\$ 650,044</u> | <u>\$ -</u>      | <u>\$ 650,044</u> |

The Company does not have any investment commitments at June 30, 2018

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

None

**3. Policy on Transfers into and out of Level 3**

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

**4. Inputs and techniques used for level 2 and level 3 Fair Values**

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

Investments categorized as Level 3 had key unobservable inputs. Also, the investments are less liquid, and there is limited trading activity. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing these investments to be classified in Level 3.

**5. Derivative Fair Values**

Not Applicable

**B. Other Fair Value Disclosures**

Not applicable

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

**C. Fair Value for all financial instruments by levels 1, 2, and 3**

| Type of Financial Instrument                             | Aggregate Fair Value         | Admitted Assets              | Level 1                     | Level 2                     | Level 3            | Not Practicable (Carrying Value) |
|--|------------------------------|------------------------------|-----------------------------|-----------------------------|--------------------|----------------------------------|
| <b>Bonds</b>   |                              |                              |                             |                             |                    |                                  |
| U.S. Treasury  | \$ 9,157,843                 | \$ 9,235,084                 | \$ -                        | \$ 9,157,843                | \$ -               | \$ -                             |
| U.S. Government agency                                   | -                            | -                            | -                           | -                           | -                  | -                                |
| States, territories, and possessions                     | 5,848,446                    | 5,342,598                    | -                           | 5,848,446                   | -                  | -                                |
| Mortgage-backed  | 20,313,442                   | 20,552,060                   | -                           | 20,313,442                  | -                  | -                                |
| Asset-backed   | 2,773,051                    | 2,805,932                    | -                           | 2,773,051                   | -                  | -                                |
| Corporate  | <u>17,344,336</u>            | <u>17,247,993</u>            | -                           | <u>17,344,336</u>           | -                  | -                                |
| Total bonds  | <u>55,437,118</u>            | <u>55,183,667</u>            | -                           | <u>55,437,118</u>           | -                  | -                                |
| <b>Common stock</b>                                      |                              |                              |                             |                             |                    |                                  |
| Federal Home Loan Bank                                   | 128,100                      | 128,100                      | -                           | 128,100                     | -                  | -                                |
| Total common stock                                       | <u>128,100</u>               | <u>128,100</u>               | -                           | <u>128,100</u>              | -                  | -                                |
| <b>Other invested assets</b>                             |                              |                              |                             |                             |                    |                                  |
| Babson   | -                            | -                            | -                           | -                           | -                  | -                                |
| Eaton Vance  | -                            | -                            | -                           | -                           | -                  | -                                |
| Total other invested assets                              | -                            | -                            | -                           | -                           | -                  | -                                |
| <b>Cash, cash equivalents and short-term investments</b> | 46,731,321                   | 46,731,593                   | 46,731,321                  | -                           | -                  | -                                |
| <b>Total assets</b>                                      | <u><u>\$ 102,296,539</u></u> | <u><u>\$ 102,043,360</u></u> | <u><u>\$ 46,731,321</u></u> | <u><u>\$ 55,565,218</u></u> | <u><u>\$ -</u></u> | <u><u>\$ -</u></u>               |

**D. Financial instruments for which not practicable to Estimate Fair Value**

Not Applicable

**21. Other Items**

**A. Unusual or Infrequent Items**

None

**B. Troubled Debt Restructuring for Debtors**

None

**C. Other Disclosures**

In 2012 PLIC and BCSIC, the direct insurer, implemented a continuity credit program for the professional liability policyholders. The continuity credit program is a mechanism to reward the policyholders for their continued participation in the program. BCSIC issued a rider to the 2012 professional liability policies, which granted a continuity credit of 40% of 2012 premium on primary coverage and 20% of 2012 premium on excess coverage. In 2013, upon the 2012 participating policy renewals a new rider was issued, granting an additional continuity credit. The amount of the continuity credit that could be paid to the policyholder in 2013 is equal to the total continuity credit balance earned in 2013. The remaining amount is carried forward into future years, and is forfeited if the policyholder decides not to renew. Pursuant to a reinsurance treaty between PLIC and BCSIC, PLIC is reinsuring BCSIC for the continuity credit. Per the reinsurance treaty, PLIC reimburses BCSIC only when BCSIC actually pays the continuity credit to the policyholder. In 2018, PLIC did not grant an additional continuity credit and no longer assumes professional liability policies from BCSIC. As a result, PLIC absorbed the continuity credit balance into surplus and no longer carries a continuity credit liability on its balance sheet.

**D. Business Interruption Insurance Recoveries**

None

**E. State Transferable and Non-transferable Tax Credits**

None

**F. Subprime-Mortgage-Related Risk Exposure**

1. The Company has identified securities with the following characteristics as having subprime mortgage risk:

- a. First lien mortgages where borrowers have a FICO scores less than 650
- b. First lien mortgages with loan-to-value ratios greater than 95%
- c. Second lien mortgages where borrowers have FICO scores less than 675
- d. Borrowers with less than conventional documentation of their income and/or net assets and FICO scores less than 650

2. Direct exposure through investment in subprime mortgage loans

None

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

3. The following summarizes the Company's investments in securities with underlying subprime exposure at June 30, 2018:

| Investment Type                           | Actual Cost       | Book Adjusted Carrying Value (excluding interest) | Fair Value        | Other-than-Temporary Impairment Losses Recognized |
|---|-------------------|---|-------------------|---|
| a. Residential mortgage-backed securities | \$ 574,807        | \$ 575,723  | \$ 615,451        | \$ 303,440  |
| b. Commercial mortgage-backed securities  | -                 | -   | -                 | -   |
| c. Collateralized debt obligations        | -                 | -   | -                 | -   |
| d. Structured securities                  | -                 | -   | -                 | -   |
| e. Equity investments in SCAs             | -                 | -   | -                 | -   |
| f. Other assets                           | -                 | -   | -                 | -   |
| <b>g. Total</b>                           | <b>\$ 574,807</b> | <b>\$ 575,723</b>                                 | <b>\$ 615,451</b> | <b>\$ 303,440</b>                                 |

4. Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage

None

**G. Insurance-Linked Securities (ILS) Contracts**

Not Applicable

**22. Events Subsequent**

Subsequent events have been considered through August 13, 2018 for the statutory statement issued on August 15, 2018. The Company does not have any subsequent events to report.

**23. Reinsurance**

**A. Unsecured Reinsurance Recoverable**

No Change

**B. Reinsurance Recoverable in Dispute**

No Change

**C. Reinsurance Assumed and Ceded**

1. The following table summarizes ceded and assumed unearned premiums and the related commission equity at June 30, 2018:

|                                    | Assumed Reinsurance |                   | Ceded Reinsurance |                   | Net             |                   |
|------------------------------------|---------------------|-------------------|-------------------|-------------------|-----------------|-------------------|
|                                    | Premium Reserve     | Commission Equity | Premium Reserve   | Commission Equity | Premium Reserve | Commission Equity |
| a. Affiliates                      | \$ 34,765           | \$ 4,172          | \$ -              | \$ -              | \$ 34,765       | \$ 4,172          |
| b. All Other                       | -                   | -                 | -                 | -                 | -               | -                 |
| c. Totals                          | \$ 34,765           | \$ 4,172          | \$ -              | \$ -              | \$ 34,765       | \$ 4,172          |
| d. Direct Unearned Premium Reserve |                     | \$ -              |                   |                   |                 |                   |

Line (c) of Ceded Reinsurance Premium Reserve Column must equal Page 3, Line 9, first inside amount.

2. The additional or return commission, predicted on loss experience or on any other form of profit sharing arrangements in this annual statement as a result of existing contractual arrangements is accrued as follows:

None

3. Types of risk attributed to each of the Company's protected cells:

None

4. Reinsurance Agreement Between PLIC and BCSIC:

Pursuant to a reinsurance treaty between PLIC and BCSIC, PLIC agrees to reimburse BCSIC, the direct insurer, for any payments to third-party reinsurers of BCSIC greater than premiums actually collected to satisfy any guaranteed premiums required to be ceded to any reinsurer of BCSIC. In addition, PLIC agrees to accept liability for any uncollected reinsurance recoveries that BCSIC has unsuccessfully attempted to recover from third-party reinsurers on the business within the reinsurance agreement. PLIC further agrees to reimburse BCSIC for any adjustable premiums, loss corridors, and any other net retained risk. The intent of the reinsurance contract between BCSIC and PLIC is to have BCSIC bear no underwriting or other risk.

**D. Uncollectible Reinsurance**

None

**E. Commutation of Ceded Reinsurance**

None

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**NOTES TO FINANCIAL STATEMENTS**

- F. Retroactive Reinsurance  
None
- G. Reinsurance Accounted for as a Deposit  
Not Applicable
- H. Disclosure for the Transfer of Property and Casualty Run-off Agreements  
Not Applicable
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation  
Not Applicable
- J. Reinsurance Agreements Qualifying for Reinsurance Aggregation  
Not Applicable

**24. Retrospectively Rated Contracts and Contracts Subject to Redetermination**

- A. Methods Used to Estimate  
None
- B. Method Used to Record  
None
- C. Amount and Percent of Net Retrospective Premiums  
None
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act  
None
- E. Calculation of Non-admitted Accrued Retrospective Premiums  
None
- F. Risk-Sharing Provisions of the Affordable Care Act  
None

**25. Changes in Incurred Losses and Loss Adjustment Expenses**

The estimated development on the loss and loss adjustment expenses attributable to insured events of prior years' is \$5,488,000, for the six months ending June 30, 2018.

**26. Intercompany Pooling Arrangements**

No Change

**27. Structured Settlements**

No Change

**28. Health Care Receivables**

None

**29. Participating Policies**

None

**30. Premium Deficiency Reserves**

The Company evaluated the need to record a premium deficiency reserve as of the end of the current quarter and determined a reserve was not needed, as policies that carried unearned premium reserve from 2017 have almost been fully earned. The company no longer carries a premium deficiency liability. This evaluation was completed on July 31, 2018. The Company does anticipate investment income when evaluating the need for a premium deficiency reserve.

**31. High Deductibles**

No Change

**NOTES TO FINANCIAL STATEMENTS**

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

A. Tabular Basis

Not Applicable

B. Non-Tabular Basis

Not Applicable

C. Changes in Discount Assumptions

Not Applicable

33. Asbestos/ Environmental Reserves

Not Applicable

34. Subscriber Savings Accounts

Not Applicable

35. Multiple Peril Crop Insurance

Not Applicable

36. Financial Guaranty Insurance

Not Applicable

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**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 [ ] No [X]

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 the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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] NA [ ]  
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). .... 10/31/2014

6.4 By what department or departments?  
Ohio.....

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 [ ] NA [X]  
Yes [X] No [ ] NA [ ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ....

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

7.2 If yes, give full information:  
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

| 1<br>Affiliate Name | 2<br>Location<br>(City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---------------------|--------------------------------|----------|----------|-----------|----------|
|                     |                                |          |          |           |          |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company****GENERAL INTERROGATORIES**

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 [X]  No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

BCSF made updates to the Code of Business Conduct that added instant messaging to the electronic communications section and a new section addressing plagiarism and copyright infringement for the purpose of defining acceptable use of copyrighted materials.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? .....  Yes [ ]  No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....  Yes [ ]  No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ .....

**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: ..... \$ .....

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

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

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 [ ]

If no, attach a description with this statement.

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**GENERAL INTERROGATORIES**

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

|  |          |
|--|----------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2                   | \$.....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<br>Name of Custodian(s)                     | 2<br>Custodian Address   |
|---|--|
| State Street Bank & Trust Company Boston..... | 1 Lincoln Street, Boston, MA 02111.....<br>221 East Fourth Street, Suite 600, Cincinnati, OH<br>45202..... |
| Federal Home Loan Bank of Cincinnati.....     |  |

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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual                 | 2<br>Affiliation |
|---|------------------|
| Asset Allocation & Management Company, LLC..... | U.....           |
| Wellington Management Company, LLP.....         | 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<br>Central Registration<br>Depository Number | 2<br>Name of Firm or<br>Individual                 | 3<br>Legal Entity<br>Identifier (LEI) | 4<br>Registered With                   | 5<br>Investment Management<br>Agreement (IMA) Filed |
|--|--|---------------------------------------|--|---|
| 109875.....                                    | Asset Allocation & Management<br>Company, LLC..... |                                       | Securities Exchange<br>Commission..... | NO.....   |
| 106595.....                                    | Wellington Management<br>Company, LLP.....         | 549300YHP12TEZNLCX41.....             | Securities Exchange<br>Commission..... | NO.....   |

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions: .....  
.....

19. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designated 5\*GI security:

- Documentation necessary to permit a full credit analysis of the security does not exist.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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]

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**GENERAL INTERROGATORIES**  
**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ ] NA [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<br>Line of Business | 2<br>Maximum<br>Interest | 3<br>Discount<br>Rate | TOTAL DISCOUNT        |                    |           | DISCOUNT TAKEN DURING PERIOD |                       |                    | 11<br>TOTAL |
|-----------------------|--------------------------|-----------------------|-----------------------|--------------------|-----------|------------------------------|-----------------------|--------------------|-------------|
|                       |                          |                       | 4<br>Unpaid<br>Losses | 5<br>Unpaid<br>LAE | 6<br>IBNR | 7<br>TOTAL                   | 8<br>Unpaid<br>Losses | 9<br>Unpaid<br>LAE |             |
|                       |                          |                       |                       |                    |           |                              |                       |                    |             |
|                       |                          |                       |                       |                    |           |                              |                       |                    |             |
|                       |                          |                       |                       |                    |           |                              |                       |                    |             |
|                       |                          |                       |                       |                    |           |                              |                       |                    |             |
| TOTAL                 |                          | 0                     | 0                     | 0                  | 0         | 0                            | 0                     | 0                  | 0           |

5. Operating Percentages:

5.1 A&H loss percent ..... %  
5.2 A&H cost containment percent ..... %  
5.3 A&H expense percent excluding cost containment expenses ..... %

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 ..... \$ \_\_\_\_\_

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ \_\_\_\_\_

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 [ ]

## **STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

**Current Year to Date – Allocated by States and Territories**

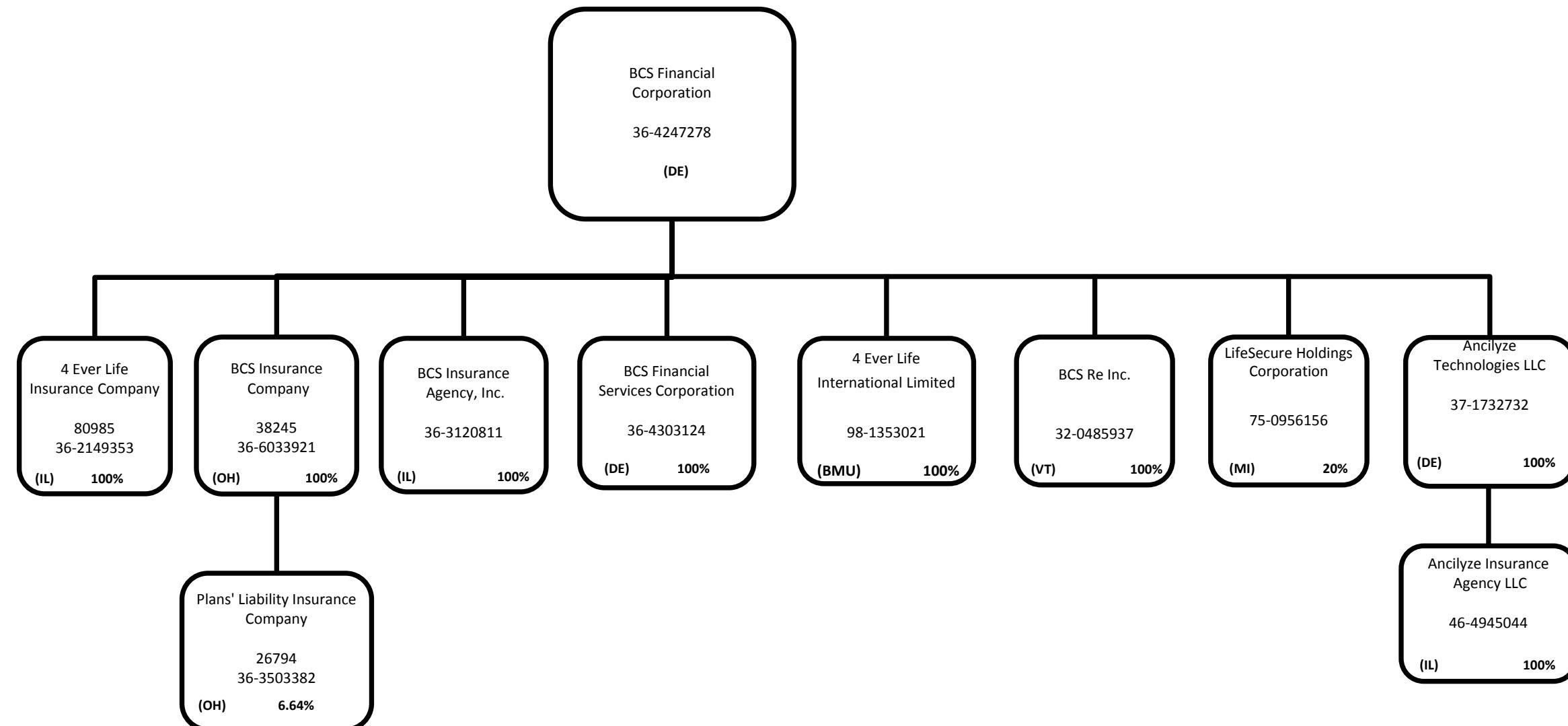
| States, etc.                 | 1<br>Active<br>Status<br>(a)                                  | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|------------------------------|---|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|
|                              |   | 2<br>Current Year<br>To Date | 3<br>Prior Year<br>To Date | 4<br>Current Year<br>To Date           | 5<br>Prior Year<br>To Date | 6<br>Current Year<br>To Date | 7<br>Prior Year<br>To Date |
| 1. Alabama                   | AL  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 2. Alaska                    | AK  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 3. Arizona                   | AZ  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 4. Arkansas                  | AR  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 5. California                | CA  | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 6. Colorado                  | CO  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 7. Connecticut               | CT  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 8. Delaware                  | DE  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 9. Dist. Columbia            | DC  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 10. Florida                  | FL  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 11. Georgia                  | GA  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 12. Hawaii                   | HI  | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 13. Idaho                    | ID  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 14. Illinois                 | IL  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 15. Indiana                  | IN  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 16. Iowa                     | IA  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 17. Kansas                   | KS  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 18. Kentucky                 | KY  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 19. Louisiana                | LA  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 20. Maine                    | ME  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 21. Maryland                 | MD  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 22. Massachusetts            | MA  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 23. Michigan                 | MI  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 24. Minnesota                | MN  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 25. Mississippi              | MS  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 26. Missouri                 | MO  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 27. Montana                  | MT  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 28. Nebraska                 | NE  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 29. Nevada                   | NV  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 30. New Hampshire            | NH  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 31. New Jersey               | NJ  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 32. New Mexico               | NM  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 33. New York                 | NY  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 34. No. Carolina             | NC  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 35. No. Dakota               | ND  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 36. Ohio                     | OH  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 37. Oklahoma                 | OK  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 38. Oregon                   | OR  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 39. Pennsylvania             | PA  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 40. Rhode Island             | RI  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 41. So. Carolina             | SC  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 42. So. Dakota               | SD  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 43. Tennessee                | TN  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 44. Texas                    | TX  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 45. Utah                     | UT  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 46. Vermont                  | VT  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 47. Virginia                 | VA  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 48. Washington               | WA  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 49. West Virginia            | WV  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 50. Wisconsin                | WI  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 51. Wyoming                  | WY  | L                            |                            | 0                                      |                            | 0                            | 0                          |
| 52. American Samoa           | AS  | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 53. Guam                     | GU  | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 54. Puerto Rico              | PR  | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 55. U.S. Virgin Islands      | VI  | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 56. Northern Mariana Islands | MP  | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 57. Canada                   | CAN   | N                            |                            | 0                                      |                            | 0                            | 0                          |
| 58. Aggregate Other Alien    | OT  | XXX                          | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 59. Totals                   |   | XXX                          | 0                          | 0                                      | 0                          | 0                            | 0                          |
| <b>DETAILS OF WRITE-INS</b>  |   |                              |                            |  |                            |                              |                            |
| 58001.                       |   | XXX                          |                            |  |                            |                              |                            |
| 58002.                       |   | XXX                          |                            |  |                            |                              |                            |
| 58003.                       |   | XXX                          |                            |  |                            |                              |                            |
| 58998.                       | Summary of remaining write-ins for Line 58 from overflow page |                              |                            |  |                            |                              |                            |
| 58999.                       | TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above) | XXX                          | 0                          | 0                                      | 0                          | 0                            | 0                          |
| (a) Active Status Counts     |   |                              |                            |  |                            |                              |                            |

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG ..... 49 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 ..... 8

STATEMENT AS OF JUNE 30, 2018 OF Plans' Liability Insurance Company

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

**PART 1 – ORGANIZATIONAL CHART**



## **STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

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

| Asterisk | Explanation  |
|----------|--|
| 1        | Ancilzye Insurance Agency LLC is owned by Ancilzye Technologies LLC..... |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**PART 1 - LOSS EXPERIENCE**

| Line of Business  | Current Year to Date           |                                |                                | 4<br>Prior Year to<br>Date Direct Loss<br>Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
|   | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage |  |
| 1. Fire   |                                |                                | 0.0                            | 0.0  |
| 2. Allied lines   |                                |                                | 0.0                            | 0.0  |
| 3. Farmowners multiple peril                                      |                                |                                | 0.0                            | 0.0  |
| 4. Homeowners multiple peril                                      |                                |                                | 0.0                            | 0.0  |
| 5. Commercial multiple peril                                      |                                |                                | 0.0                            | 0.0  |
| 6. Mortgage guaranty  |                                |                                | 0.0                            | 0.0  |
| 8. Ocean marine   |                                |                                | 0.0                            | 0.0  |
| 9. Inland marine  |                                |                                | 0.0                            | 0.0  |
| 10. Financial guaranty  |                                |                                | 0.0                            | 0.0  |
| 11.1 Medical professional liability -occurrence                   |                                |                                | 0.0                            | 0.0  |
| 11.2 Medical professional liability -claims made                  |                                |                                | 0.0                            | 0.0  |
| 12. Earthquake  |                                |                                | 0.0                            | 0.0  |
| 13. Group accident and health                                     |                                |                                | 0.0                            | 0.0  |
| 14. Credit accident and health                                    |                                |                                | 0.0                            | 0.0  |
| 15. Other accident and health                                     |                                |                                | 0.0                            | 0.0  |
| 16. Workers' compensation   |                                |                                | 0.0                            | 0.0  |
| 17.1 Other liability occurrence                                   |                                |                                | 0.0                            | 0.0  |
| 17.2 Other liability-claims made                                  |                                |                                | 0.0                            | 0.0  |
| 17.3 Excess Workers' Compensation                                 |                                |                                | 0.0                            | 0.0  |
| 18.1 Products liability-occurrence                                |                                |                                | 0.0                            | 0.0  |
| 18.2 Products liability-claims made                               |                                |                                | 0.0                            | 0.0  |
| 19.1,19.2 Private passenger auto liability                        |                                |                                | 0.0                            | 0.0  |
| 19.3,19.4 Commercial auto liability                               |                                |                                | 0.0                            | 0.0  |
| 21. Auto physical damage  |                                |                                | 0.0                            | 0.0  |
| 22. Aircraft (all perils)   |                                |                                | 0.0                            | 0.0  |
| 23. Fidelity  |                                |                                | 0.0                            | 0.0  |
| 24. Surety  |                                |                                | 0.0                            | 0.0  |
| 26. Burglary and theft  |                                |                                | 0.0                            | 0.0  |
| 27. Boiler and machinery  |                                |                                | 0.0                            | 0.0  |
| 28. Credit  |                                |                                | 0.0                            | 0.0  |
| 29. International   |                                |                                | 0.0                            | 0.0  |
| 30. Warranty  |                                |                                | 0.0                            | 0.0  |
| 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                              | 0.0                            | 0.0  |
| <b>TOTALS</b>   | <b>0</b>                       | <b>0</b>                       | <b>0.0</b>                     | <b>0.0</b>   |
| <b>DETAILS OF WRITE-INS</b>                                       |                                |                                |                                |  |
| 3401.   |                                |                                | 0.0                            | 0.0  |
| 3402.   |                                |                                | 0.0                            | 0.0  |
| 3403.   |                                |                                | 0.0                            | 0.0  |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page  | 0                              | 0                              | 0.0                            | 0.0  |
| <b>3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)</b> | <b>0</b>                       | <b>0</b>                       | <b>0.0</b>                     | <b>0.0</b>   |

**PART 2 - DIRECT PREMIUMS WRITTEN**

| Line of Business  | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|---|-------------------------|------------------------------|---------------------------------|-------------------------|------------------------------|---------------------------------|
|   |                         |                              |                                 | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
| 1. Fire   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 2. Allied lines   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 3. Farmowners multiple peril                                      | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 4. Homeowners multiple peril                                      | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 5. Commercial multiple peril                                      | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 6. Mortgage guaranty  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 8. Ocean marine   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 9. Inland marine  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 10. Financial guaranty  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 11.1 Medical professional liability-occurrence                    | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 11.2 Medical professional liability-claims made                   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 12. Earthquake  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 13. Group accident and health                                     | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 14. Credit accident and health                                    | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 15. Other accident and health                                     | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 16. Workers' compensation   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 17.1 Other liability occurrence                                   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 17.2 Other liability-claims made                                  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 17.3 Excess Workers' Compensation                                 | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 18.1 Products liability-occurrence                                | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 18.2 Products liability-claims made                               | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 19.1,19.2 Private passenger auto liability                        | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 19.3,19.4 Commercial auto liability                               | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 21. Auto physical damage  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 22. Aircraft (all perils)   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 23. Fidelity  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 24. Surety  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 26. Burglary and theft  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 27. Boiler and machinery  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 28. Credit  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 29. International   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 30. Warranty  | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 31. Reinsurance - Nonproportional Assumed Property                | XXX                     | XXX                          | XXX                             | XXX                     | XXX                          | XXX                             |
| 32. Reinsurance - Nonproportional Assumed Liability               | XXX                     | XXX                          | XXX                             | XXX                     | XXX                          | XXX                             |
| 33. Reinsurance - Nonproportional Assumed Financial Lines         | XXX                     | XXX                          | XXX                             | XXX                     | XXX                          | XXX                             |
| 34. Aggregate write-ins for other lines of business               | 0                       | 0                            | 0                               | 0                       | 0                            | 0                               |
| <b>TOTALS</b>   | <b>0</b>                | <b>0</b>                     | <b>0</b>                        | <b>0</b>                | <b>0</b>                     | <b>0</b>                        |
| <b>DETAILS OF WRITE-INS</b>                                       |                         |                              |                                 |                         |                              |                                 |
| 3401.   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 3402.   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 3403.   | 0                       |                              | 0                               | 0                       |                              | 0                               |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page  | 0                       | 0                            | 0                               | 0                       | 0                            | 0                               |
| <b>3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)</b> | <b>0</b>                | <b>0</b>                     | <b>0</b>                        | <b>0</b>                | <b>0</b>                     | <b>0</b>                        |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

| Years in Which Losses Occurred                                | 1<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 4<br>2018 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2018 Loss and LAE Payments (Cols. 4 + 5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened and Open as of Prior Year End | 8<br>Q.S. Date IBNR Loss and LAE Reserves Subsequent to Prior Year End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12) |                           |      |      |
|---|--|--|---|---|---|---|--|--|---|--|--|--|---|---------------------------|------|------|
| 1. 2015 + Prior .....   | 35,054   | 11,807   | 46,861  | 1,125   |   | 1,125   | 35,166   |  | 15,676                                    | 50,842   | 1,237  | 3,869  | 5,106   |                           |      |      |
| 2. 2016 .....   | 1,080  | 3,057  | 4,137   | .50   |   | .50   | 1,430  |  | 3,248                                     | 4,678  | .400   | 191  | 591   |                           |      |      |
| 3. Subtotals 2016 + prior .....                               | 36,134   | 14,864   | 50,998  | 1,175   | 0   | 1,175   | 36,596   | 0  | 18,924                                    | 55,520   | 1,637  | 4,060  | 5,697   |                           |      |      |
| 4. 2017 .....   | 360  | 1,273  | 1,633   | .194  |   | .194  | 252  |  | .978                                      | 1,230  | .86  | (295)  | (209)   |                           |      |      |
| 5. Subtotals 2017 + prior .....                               | 36,494   | 16,137   | 52,631  | 1,369   | 0   | 1,369   | 36,848   | 0  | 19,902                                    | 56,750   | 1,723  | 3,765  | 5,488   |                           |      |      |
| 6. 2018 .....   | XXX  | XXX  | XXX   | XXX   | 52  | .52   | XXX  | 1,245  | .568                                      | 1,813  | XXX  | XXX  | XXX   |                           |      |      |
| 7. Totals .....   | 36,494   | 16,137   | 52,631  | 1,369   | 52  | 1,421   | 36,848   | 1,245  | 20,470                                    | 58,563   | 1,723  | 3,765  | 5,488   |                           |      |      |
| Prior Year-End<br>8. Surplus As<br>Regards Policy-<br>holders |  |  |   |   |   |   |  |  |   |  | Col. 11, Line 7<br>As % of Col. 1,<br>Line 7   | Col. 12, Line 7<br>As % of Col. 2,<br>Line 7   | Col. 13, Line 7<br>As % of Col. 3,<br>Line 7  |                           |      |      |
|   | 48,397   |  |   |   |   |   |  |  |   |  | 1.   | 4.7  | 2.  | 23.3                      | 3.   | 10.4 |
|   |  |  |   |   |   |   |  |  |   |  |  |  |   | Col. 13, Line 7<br>Line 8 |      |      |
|   |  |  |   |   |   |   |  |  |   |  |  |  |   | 4.                        | 11.3 |      |

## STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company

# 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. Business not written
2. Business not written
3. Business not written
4. Business not written

### **Bar Code:**

1.  2 6 7 9 4 2 0 1 8 4 9 0 0 0 0 0 2
2.  2 6 7 9 4 2 0 1 8 4 5 5 0 0 0 0 0 2
3.  2 6 7 9 4 2 0 1 8 3 6 5 0 0 0 0 0 2
4.  2 6 7 9 4 2 0 1 8 5 0 5 0 0 0 0 0 2

**OVERFLOW PAGE FOR WRITE-INS**

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**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE A – VERIFICATION**

| Real Estate  |  | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|--|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year                           |  | 0                 | 0                                    |
| 2. Cost of acquired:   |  |                   |                                      |
| 2.1 Actual cost at time of acquisition   |  | 0                 | 0                                    |
| 2.2 Additional investment made after acquisition                                     |  | 0                 | 0                                    |
| 3. Current year change in encumbrances   |  | 0                 | 0                                    |
| 4. Total gain (loss) on disposals  |  | 0                 | 0                                    |
| 5. Deduct amounts received on disposals  |  | 0                 | 0                                    |
| 6. Total foreign exchange change in book/adjusted carrying value                     |  | 0                 | 0                                    |
| 7. Deduct current year's other-than-temporary impairment recognized                  |  | 0                 | 0                                    |
| 8. Deduct current year's depreciation  |  | 0                 | 0                                    |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) |  | 0                 | 0                                    |
| 10. Deduct total nonadmitted amounts   |  | 0                 | 0                                    |
| 11. Statement value at end of current period (Line 9 minus Line 10)                  |  | 0                 | 0                                    |

**NONE**

**SCHEDULE B – VERIFICATION**

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

**SCHEDULE BA – VERIFICATION**

| Other Long-Term Invested Assets  |  | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|--|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year                             |  | 3,955,096         | 3,966,659                            |
| 2. Cost of acquired:   |  |                   |                                      |
| 2.1 Actual cost at time of acquisition   |  | 0                 | 0                                    |
| 2.2 Additional investment made after acquisition                                       |  | 0                 | 0                                    |
| 3. Capitalized deferred interest and other   |  | 0                 | 0                                    |
| 4. Accrual of discount   |  | 0                 | 0                                    |
| 5. Unrealized valuation increase (decrease)  |  | 94,905            | (11,563)                             |
| 6. Total gain (loss) on disposals  |  | (70,315)          | 0                                    |
| 7. Deduct amounts received on disposals  |  | 3,979,685         | 0                                    |
| 8. Deduct amortization of premium and depreciation                                     |  | 0                 | 0                                    |
| 9. Total foreign exchange change in book/adjusted carrying value                       |  | 0                 | 0                                    |
| 10. Deduct current year's other-than-temporary impairment recognized                   |  | 0                 | 0                                    |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) |  | 0                 | 3,955,096                            |
| 12. Deduct total nonadmitted amounts   |  | 0                 | 0                                    |
| 13. Statement value at end of current period (Line 11 minus Line 12)                   |  | 0                 | 3,955,096                            |

**SCHEDULE D – VERIFICATION**

| Bonds and Stocks  |  | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|---|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year                      |  | 61,071,322        | 66,121,281                           |
| 2. Cost of bonds and stocks acquired  |  | 2,602,946         | 5,350,993                            |
| 3. Accrual of discount  |  | 25,574            | 49,829                               |
| 4. Unrealized valuation increase (decrease)   |  | (1,094,775)       | 234,642                              |
| 5. Total gain (loss) on disposals   |  | 1,398,523         | 711,750                              |
| 6. Deduct consideration for bonds and stocks disposed of  |  | 8,632,766         | 11,209,430                           |
| 7. Deduct amortization of premium   |  | 59,053            | 155,226                              |
| 8. Total foreign exchange change in book/adjusted carrying value                                    |  | 0                 | 0                                    |
| 9. Deduct current year's other-than-temporary impairment recognized                                 |  | 0                 | 32,517                               |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees |  | 55,311,771        | 61,071,322                           |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)              |  | 55,311,771        | 61,071,322                           |
| 12. Deduct total nonadmitted amounts  |  | 0                 | 0                                    |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                |  | 55,311,771        | 61,071,322                           |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**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<br>Book/Adjusted<br>Carrying Value<br>Beginning of<br>Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading<br>Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-----------------------------------|---|--|--|---|---|--|---|---|
| <b>BONDS</b>                      |   |  |  |   |   |  |   |   |
| 1. NAIC 1 (a).....                | 46,516,242  | 1,774,889                                      | 2,191,700                                      | (18,694)  | 46,516,242  | 46,080,736   | 0   | 48,376,702  |
| 2. NAIC 2 (a).....                | 8,864,949   | 220,483  | 448,236  | 72,895  | 8,864,949   | 8,710,091  | 0   | 8,848,648   |
| 3. NAIC 3 (a).....                | 471,794   |  | 5,908  | 19,715  | 471,794   | 485,601  | 0   | 280,648   |
| 4. NAIC 4 (a).....                | 143,164   |  | 3,200  | (98,247)  | 143,164   | 41,717   | 0   | 150,938   |
| 5. NAIC 5 (a).....                | 0   |  |  |   | 0   | 0  | 0   | 0   |
| 6. NAIC 6 (a).....                | 76,200  |  | 3,984  | 1,534   | 76,200  | 73,750   | 0   | 82,329  |
| 7. Total Bonds                    | 56,072,348  | 1,995,372                                      | 2,653,029                                      | (22,796)  | 56,072,348  | 55,391,896   | 0   | 57,739,264  |
| <b>PREFERRED STOCK</b>            |   |  |  |   |   |  |   |   |
| 8. NAIC 1.....                    | 0   |  |  |   | 0   | 0  | 0   | 0   |
| 9. NAIC 2.....                    | 0   |  |  |   | 0   | 0  | 0   | 0   |
| 10. NAIC 3.....                   | 0   |  |  |   | 0   | 0  | 0   | 0   |
| 11. NAIC 4.....                   | 0   |  |  |   | 0   | 0  | 0   | 0   |
| 12. NAIC 5.....                   | 0   |  |  |   | 0   | 0  | 0   | 0   |
| 13. NAIC 6.....                   | 0   |  |  |   | 0   | 0  | 0   | 0   |
| 14. Total Preferred Stock.....    | 0   | 0  | 0  | 0   | 0   | 0  | 0   | 0   |
| 15. Total Bonds & Preferred Stock | 56,072,348  | 1,995,372                                      | 2,653,029                                      | (22,796)  | 56,072,348  | 55,391,896   | 0   | 57,739,264  |

(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 \$ ..... 208,229 ; NAIC 2 \$ ..... ;

NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE DA - PART 1**

**Short-Term Investments**

|         | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued<br>Interest<br>Year To Date |
|---------|--------------------------------------|----------------|------------------|---|---|
| 9199999 | 208,229                              | XXX            | 208,066          |   |   |

**SCHEDULE DA - VERIFICATION**

**Short-Term Investments**

|  | 1<br>Year To Date | 2<br>Prior Year<br>Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | (1)               | 552,020                              |
| 2. Cost of short-term investments acquired .....   | 208,066           | 232,978                              |
| 3. Accrual of discount .....   | 163               | 0                                    |
| 4. Unrealized valuation increase (decrease).....   |                   | 16                                   |
| 5. Total gain (loss) on disposals .....  |                   | 0                                    |
| 6. Deduct consideration received on disposals .....                                      |                   | 785,014                              |
| 7. Deduct amortization of premium.....   |                   | 0                                    |
| 8. Total foreign exchange change in book/adjusted carrying value..                       |                   | 0                                    |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 |                   | 0                                    |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 208,228           | (1)                                  |
| 11. Deduct total nonadmitted amounts.....  |                   | 0                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11)                     | 208,228           | (1)                                  |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

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Schedule DB - Part A - Verification

**NONE**

Schedule DB - Part B - Verification

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Verification

**NONE**

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE E – PART 2 – VERIFICATION**  
**(Cash Equivalents)**

|   | 1<br>Year To<br>Date | 2<br>Prior Year<br>Ended December 31 |
|---|----------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                           | 637,829              | 0                                    |
| 2. Cost of cash equivalents acquired .....  | 102,122,205          | 22,473,071                           |
| 3. Accrual of discount .....  | 0                    | 0                                    |
| 4. Unrealized valuation increase (decrease) .....   | 627                  | (66)                                 |
| 5. Total gain (loss) on disposals.....  | 76                   | (70)                                 |
| 6. Deduct consideration received on disposals .....                                       | 57,541,417           | 21,835,106                           |
| 7. Deduct amortization of premium .....   | 0                    | 0                                    |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0                    | 0                                    |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0                    | 0                                    |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 45,219,320           | 637,829                              |
| 11. Deduct total nonadmitted amounts .....  | 0                    | 0                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 45,219,320           | 637,829                              |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

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Schedule A - Part 2

**NONE**

Schedule A - Part 3

**NONE**

Schedule B - Part 2

**NONE**

Schedule B - Part 3

**NONE**

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

## **SCHEDULE BA - PART 2**

**Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter**

**NONE**

## **SCHEDULE BA - PART 3**

**Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter**

四〇三

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE D - PART 3**

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

| 1<br>CUSIP<br>Identification  | 2<br>Description                              | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor                          | 6<br>Number of<br>Shares of Stock | 7<br>Actual<br>Cost | 8<br>Par Value | 9<br>Paid for Accrued<br>Interest and Dividends | 10<br>NAIC<br>Designation or<br>Market<br>Indicator <sup>(a)</sup> |
|---|---|--------------|--------------------|--|-----------------------------------|---------------------|----------------|---|--|
| <b>Bonds - U.S. Special Revenue</b>   |   |              |                    |  |                                   |                     |                |   |  |
| 3132XU-SH-9.....  | FH 052319 - RMBS.....                         |              | 06/01/2018.....    | FED BUY.....                                 | XXX.....                          | 317,280             | 315,976        | 123   | 1.....   |
| 31398S-U8-4.....  | FNA 10M7 FA - CMBS.....                       |              | 06/27/2018.....    | FED BUY.....                                 | XXX.....                          | 110,428             | 110,213        |   | 1.....   |
| <b>3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b> |   |              |                    |  |                                   | 427,707             | 426,190        | 123   | XXX  |
| <b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>  |   |              |                    |  |                                   |                     |                |   |  |
| .00206R-ER-9.....   | AT&T INC.....                                 |              | 04/13/2018.....    | RBC CAPITAL MARKETS, LLC.....                | XXX.....                          | 74,702              | .75,000        | .530  | 2FE.....   |
| .12635Y-AD-5.....   | CNH 16C A3 - ABS.....                         |              | 06/12/2018.....    | CITI GROUP GLOBAL MKTS/SALOMON.....          | XXX.....                          | .98,563             | .100,000       | .116  | .1FE.....  |
| .17305E-GN-9.....   | CCCIT 18A4 A4 - ABS.....                      |              | 05/31/2018.....    | CITI GROUP GLOBAL MKTS/SALOMON.....          | XXX.....                          | .100,000            | .100,000       |   | .1FE.....  |
| .17326U-AA-2.....   | CMILTI 18RP2 A1 - CMO/RMBS.....               |              | 04/16/2018.....    | CITI GROUP GLOBAL MKTS/SALOMON.....          | XXX.....                          | .115,483            | .115,000       |   | .1FE.....  |
| .29373E-AC-1.....   | EFF 173 A3 - ABS.....                         |              | 06/20/2018.....    | DEUTSCHE BANK SECURITIES INC-BANK DEBT.....  | XXX.....                          | .102,966            | .105,000       | .14   | .1FE.....  |
| .34531B-AA-0.....   | FORDO 16REV2 A - ABS.....                     |              | 06/20/2018.....    | Credit Suisse Securities (USA), LLC.....     | XXX.....                          | .101,456            | .105,000       | .41   | .1FE.....  |
| .34531E-AD-8.....   | FORDO 17A A3 - ABS.....                       |              | 06/22/2018.....    | TORONTO DOMINION SEC'S USA INC.....          | XXX.....                          | .148,260            | .150,000       | .77   | .1FE.....  |
| .36255K-AD-3.....   | GMALT 182 A3 - ABS.....                       |              | 06/19/2018.....    | BARCLAYS CAPITAL INC.....                    | XXX.....                          | .39,998             | .40,000        |   | .1FE.....  |
| .45378Y-AA-2.....   | INDEPENDENCE PLAZA TRUST 2018-INDP - CMO..... |              | 06/21/2018.....    | GOLDMAN SACHS AND CO.....                    | XXX.....                          | .125,349            | .125,000       |   | .1FE.....  |
| .50117N-AD-6.....   | KCOT 171 A4 - ABS.....                        |              | 06/20/2018.....    | TORONTO DOMINION SEC'S USA INC.....          | XXX.....                          | .107,301            | .110,000       |   | .1FE.....  |
| .55315X-AC-5.....   | MIAF 17A A3 - ABS.....                        |              | 06/20/2018.....    | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | XXX.....                          | .98,500             | .100,000       | .34   | .1FE.....  |
| .59523U-AP-2.....   | MID AMERICA APARTMENTS LP.....                |              | 05/07/2018.....    | Wells Fargo Securities LLC.....              | XXX.....                          | .49,702             | .50,000        |   | .2FE.....  |
| .67077M-AP-3.....   | NUTRIEN LTD.....                              |              | 04/10/2018.....    | Unknown.....                                 | XXX.....                          | .96,080             | .75,000        | .2,034  | .2FE.....  |
| .81880K-AA-8.....   | SGR 181 A1 - CMO/RMBS.....                    |              | 04/17/2018.....    | Credit Suisse Securities (USA), LLC.....     | XXX.....                          | .101,241            | .101,000       |   | .1FE.....  |
| <b>3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>  |   |              |                    |  |                                   | 1,359,599           | 1,351,000      | 2,845   | XXX  |
| <b>8399997 - Subtotals - Bonds - Part 3</b>   |   |              |                    |  |                                   | 1,787,306           | 1,777,190      | 2,968   | XXX  |
| <b>8399999 - Subtotals - Bonds</b>  |   |              |                    |  |                                   | 1,787,306           | 1,777,190      | 2,968   | XXX  |
| <b>9999999 Totals</b>   |   |              |                    |  |                                   | 1,787,306           | XXX            | 2,968   | XXX  |

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

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE D - PART 4**

**Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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                                       |              |         |
|---|----------------------------|---------|---------------|---------------------|---------------------------|---------------|-----------|-------------|---|---|--|---|-------------------------------------|---|--|--|----------------------------------|-------------------------------|--|----------------------------------|--|--------------|---------|
| 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.I.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) |              |         |
| <b>Bonds - U.S. Governments</b>   |                            |         |               |                     |                           |               |           |             |   |   |  |   |                                     |   |  |  |                                  |                               |  |                                  |  |              |         |
| 36200J-6P-0..   | GN 603078 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 6,021         | 6,021     | 6,115       | 6,100                                   | .....(79)                                 |  | .....(79)   |                                     | .....6,021                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 122                              | 08/15/2033..                             | ....1..      |         |
| 36200K-W8-6..   | GN 603771 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 1,239         | 1,239     | 1,293       | 1,275                                   | .....(36)                                 |  | .....(36)   |                                     | .....1,239                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 27                               | 05/15/2033..                             | ....1..      |         |
| 36211U-HD-7..   | GN 532228 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 4             | 4         | 4           | 4                                       | .....0                                    |  | .....0  |                                     | .....4                                      |  | .....0                                   | .....0                           | .....0                        | .....0   | 0                                | 10/15/2033..                             | ....0..      |         |
| 36212G-SB-9..   | GN 533414 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 66            | 66        | 68          | 67                                      | .....(1)                                  |  | .....(1)  |                                     | .....66                                     |  | .....0                                   | .....0                           | .....0                        | .....0   | 2                                | 11/15/2030..                             | ....1..      |         |
| 36212U-BH-2..   | GN 543744 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 60            | 60        | 64          | 62                                      | .....(1)                                  |  | .....(1)  |                                     | .....60                                     |  | .....0                                   | .....0                           | .....0                        | .....0   | 2                                | 12/15/2030..                             | ....1..      |         |
| 36241K-BZ-0..   | GN 781856 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 995           | 995       | 1,029       | 1,021                                   | .....(26)                                 |  | .....(26)   |                                     | .....995                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 20                               | 08/15/2034..                             | ....1..      |         |
| 36241K-J6-6..   | GN 782085 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 316           | 316       | 327         | 323                                     | .....(18)                                 |  | .....(18)   |                                     | .....316                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 7                                | 11/15/2033..                             | ....1..      |         |
| 36241K-JL-3..   | GN 782067 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 634           | 634       | 662         | 653                                     | .....(19)                                 |  | .....(19)   |                                     | .....634                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 15                               | 11/15/2032..                             | ....1..      |         |
| 36241K-JQ-2..   | GN 782071 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 348           | 348       | 364         | 359                                     | .....(10)                                 |  | .....(10)   |                                     | .....348                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 8                                | 05/15/2033..                             | ....1..      |         |
| 36241K-JS-8..   | GN 782073 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 538           | 538       | 561         | 553                                     | .....(15)                                 |  | .....(15)   |                                     | .....538                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 13                               | 03/15/2032..                             | ....1..      |         |
| 36241K-JT-6..   | GN 782074 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 318           | 318       | 332         | 327                                     | .....(9)                                  |  | .....(9)  |                                     | .....318                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 7                                | 01/15/2033..                             | ....1..      |         |
| 362950-BH-2..   | GN 676940 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 838           | 838       | 856         | 855                                     | .....(17)                                 |  | .....(17)   |                                     | .....838                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 15                               | 04/15/2038..                             | ....1..      |         |
| 36295Q-J8-4..   | GN 677187 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 3,133         | 3,133     | 3,231       | 3,213                                   | .....(80)                                 |  | .....(80)   |                                     | .....3,133                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 77                               | 06/15/2038..                             | ....1..      |         |
| 38373M-R5-1..   | GNR 08144 C - CMBS..       |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 9,406         | 9,406     | 9,909       | 9,526                                   | .....(120)                                |  | .....(120)  |                                     | .....9,406                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 145                              | 12/16/2042..                             | ....1..      |         |
| 38374L-P2-0..   | GNR 0574E HC - CMIO/RMBS.. |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 612           | 612       | 652         | 636                                     | .....(24)                                 |  | .....(24)   |                                     | .....612                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 16                               | 09/16/2035..                             | ....1..      |         |
| 38376G-RY-8..   | GNR 1083 D - CMBS..        |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 873           | 873       | 861         | 867                                     | .....6                                    |  | .....6  |                                     | .....873                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 13                               | 06/16/2044..                             | ....1..      |         |
| 62888W-AC-0..   | GNR 1083 3A - CMIO/RMBS..  |         | 06/06/2018..  | Paydown..           | ....XXX..                 | 841           | 841       | 839         | 841                                     | .....1                                    |  | .....1  |                                     | .....841                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 7                                | 12/08/2020..                             | ....1..      |         |
| 912828-VE-7..   | UNITED STATES TREASURY..   |         | 05/31/2018..  | Maturity @ 100.00.. | ....XXX..                 | 210,000       | 210,000   | 210,322     | 210,060                                 | .....(60)                                 |  | .....(60)   |                                     | .....210,000                                |  | .....0                                   | .....0                           | .....0                        | .....0   | 1,050                            | 05/31/2018..                             | ....1..      |         |
| 0599999 - Bonds - U.S. Governments  |                            |         |               |                     | 236,243                   | 236,243       | 237,489   | 236,742     | 0                                       | .....(499)                                | 0  | .....(499)  | 0                                   | .....236,243                                |  | 0  | 0                                | 0                             | 0  | 1,546                            | XXX                                      | XXX          |         |
| <b>Bonds - U.S. States, Territories and Possessions</b>   |                            |         |               |                     |                           |               |           |             |   |   |  |   |                                     |   |  |  |                                  |                               |  |                                  |  | 06/01/2023.. | 1FE..   |
| 68607L-XP-7..   | OREGON ST..                |         | 06/01/2018..  | Call @ 100.00..     | ....XXX..                 | 16,130        | 16,130    | 16,130      | 16,130                                  | .....0                                    |  | .....0  |                                     | .....16,130                                 |  | .....0                                   | .....0                           | .....0                        | .....0   | 0                                | XXX                                      | XXX          |         |
| 1799999 - Bonds - U.S. States, Territories and Possessions  |                            |         |               |                     | 16,130                    | 16,130        | 16,130    | 16,130      | 0                                       | 0   | 0  | 0   | 0                                   | 0   | 0  | 0  | 0                                | 0                             | 0  | 0                                | 0  | 0            | 0       |
| <b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b> |                            |         |               |                     |                           |               |           |             |   |   |  |   |                                     |   |  |  |                                  |                               |  |                                  |  | 08/15/2042.. | ....1.. |
| 3128HX-RT-4..   | FHS S267A A5 - CMIO/RMBS.. |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 7,851         | 7,851     | 8,051       | 8,049                                   | .....(197)                                |  | .....(197)  |                                     | .....7,851                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 80                               | 08/15/2042..                             | ....1..      |         |
| 3128K5-WP-3..   | FH A45154 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 134           | 134       | 138         | 138                                     | .....(4)                                  |  | .....(4)  |                                     | .....134                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 3                                | 05/01/2035..                             | ....1..      |         |
| 3128K0-D7-8..   | FH A60126 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 31            | 31        | 33          | 33                                      | .....(2)                                  |  | .....(2)  |                                     | .....31                                     |  | .....0                                   | .....0                           | .....0                        | .....0   | 1                                | 05/01/2037..                             | ....1..      |         |
| 3128KY-JB-6..   | FH A67458 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 35            | 35        | 35          | 35                                      | .....0                                    |  | .....0  |                                     | .....35                                     |  | .....0                                   | .....0                           | .....0                        | .....0   | 1                                | 11/01/2037..                             | ....1..      |         |
| 3128L0-OB-8..   | FH A68579 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 1,809         | 1,809     | 1,851       | 1,837                                   | .....(29)                                 |  | .....(29)   |                                     | .....1,809                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 30                               | 11/01/2037..                             | ....1..      |         |
| 3128L0-V6-6..   | FH A68737 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 652           | 652       | 665         | 665                                     | .....(13)                                 |  | .....(13)   |                                     | .....652                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 14                               | 11/01/2037..                             | ....1..      |         |
| 3128LX-FS-4..   | FH G01977 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 338           | 338       | 327         | 326                                     | .....(11)                                 |  | .....(11)   |                                     | .....338                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 7                                | 12/01/2035..                             | ....1..      |         |
| 3128M-4E-7..  | FH G04121 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 914           | 914       | 992         | 998                                     | .....(84)                                 |  | .....(84)   |                                     | .....914                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 17                               | 04/01/2038..                             | ....1..      |         |
| 3128M5-GH-5..   | FH G03508 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 1,354         | 1,354     | 1,366       | 1,364                                   | .....(11)                                 |  | .....(11)   |                                     | .....1,354                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 28                               | 07/01/2037..                             | ....1..      |         |
| 3128M6-3Y-2..   | FH G05015 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 2,429         | 2,429     | 2,626       | 2,643                                   | .....(214)                                |  | .....(214)  |                                     | .....2,429                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 46                               | 09/01/2038..                             | ....1..      |         |
| 3128M6-EP-9..   | FH G04342 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 1,466         | 1,466     | 1,467       | 1,467                                   | .....1                                    |  | .....1  |                                     | .....1,466                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 27                               | 04/01/2038..                             | ....1..      |         |
| 3128M7-XV-3..   | FH G05792 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 2,394         | 2,394     | 2,621       | 2,627                                   | .....(233)                                |  | .....(233)  |                                     | .....2,394                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 36                               | 02/01/2040..                             | ....1..      |         |
| 3128M7-Y1-2..   | FH G05824 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 1,985         | 1,985     | 2,103       | 2,091                                   | .....(106)                                |  | .....(106)  |                                     | .....1,985                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 29                               | 01/01/2040..                             | ....1..      |         |
| 3128M8-G3-2..   | FH G06218 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 1,421         | 1,421     | 1,437       | 1,436                                   | .....(15)                                 |  | .....(15)   |                                     | .....1,421                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 19                               | 12/01/2040..                             | ....1..      |         |
| 3128M8-T0-5..   | FH G07459 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 2,916         | 2,916     | 3,060       | 3,062                                   | .....(146)                                |  | .....(146)  |                                     | .....2,916                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 34                               | 08/01/2043..                             | ....1..      |         |
| 3128M8-3E-8..   | FH G07879 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 2,915         | 2,915     | 3,000       | 3,000                                   | .....(86)                                 |  | .....(86)   |                                     | .....2,915                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 27                               | 01/01/2048..                             | ....1..      |         |
| 3128M8-DT-4..   | FH G08113 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 227           | 227       | 232         | 232                                     | .....(14)                                 |  | .....(14)   |                                     | .....227                                    |  | .....0                                   | .....0                           | .....0                        | .....0   | 5                                | 02/01/2036..                             | ....1..      |         |
| 3128M8-Q3-7..   | FH G08473 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 6,139         | 6,139     | 6,325       | 6,326                                   | .....(187)                                |  | .....(187)  |                                     | .....6,139                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 73                               | 01/01/2042..                             | ....1..      |         |
| 3128M8-QU-7..   | FH G08466 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..                 | 4,321         | 4,321     | 4,410       | 4,408                                   | .....(87)                                 |  | .....(87)   |                                     | .....4,321                                  |  | .....0                                   | .....0                           | .....0                        | .....0   | 50                               | 11/01/2041..                             | ....1..      |         |
| 3128M8-S3-5..   | FH G08537 - RMBS..         |         | 06/01/2018..  | Paydown..           | ....XXX..</td             |               |           |             |   |   |  |   |                                     |   |  |  |                                  |                               |  |                                  |  |              |         |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE D - PART 4**

**Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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                                       |
|----------------------|---------------------------|---------|---------------|---------------------|---------------------------|---------------|-----------|-------------|---|--|----|----|----|----|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| 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 | 11                                     | 12 | 13 | 14 | 15 | 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) |
| 3132GJ-EL-9..        | FH 003139 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 3,899         | 3,899     | 4,080       | 4,065                                   | (166)                                  |    |    |    |    | 3,899   |  | 0                                | 0                             | 55   | 09/01/2041..                     | .1                                       |
| 3132GL-VB-7..        | FH 0054924 - RMBS..       |         | 06/01/2018..  | Paydown..           | XXX..                     | 3,641         | 3,641     | 3,729       | 3,729                                   | (90)                                   |    |    |    |    | 3,641   |  | 0                                | 0                             | 36   | 01/01/2042..                     | .1                                       |
| 3132HM-AZ-4..        | FH 010924 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 5,510         | 5,510     | 5,950       | 5,927                                   | (417)                                  |    |    |    |    | 5,510   |  | 0                                | 0                             | 72   | 09/01/2042..                     | .1                                       |
| 3132J6-6W-9..        | FH 015884 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 5,058         | 5,058     | 5,215       | 5,211                                   | (153)                                  |    |    |    |    | 5,058   |  | 0                                | 0                             | 52   | 02/01/2043..                     | .1                                       |
| 3132J6-HQ-0..        | FH 015238 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 18,883        | 18,883    | 19,391      | 19,342                                  | (458)                                  |    |    |    |    | 18,883  |  | 0                                | 0                             | 186  | 01/01/2043..                     | .1                                       |
| 3132JA-6W-2..        | FH 019475 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 5,328         | 5,328     | 5,414       | 5,417                                   | (89)                                   |    |    |    |    | 5,328   |  | 0                                | 0                             | 65   | 06/01/2043..                     | .1                                       |
| 3132JA-B4-6..        | FH 018658 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 2,171         | 2,171     | 2,275       | 2,278                                   | (107)                                  |    |    |    |    | 2,171   |  | 0                                | 0                             | 28   | 06/01/2043..                     | .1                                       |
| 3132L5-B4-4..        | FH V80059 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 2,855         | 2,855     | 2,868       | 2,867                                   | (12)                                   |    |    |    |    | 2,855   |  | 0                                | 0                             | 27   | 05/01/2043..                     | .1                                       |
| 3132OP-E9-1..        | FH 032659 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 4,626         | 4,626     | 4,753       | 4,753                                   | (127)                                  |    |    |    |    | 4,626   |  | 0                                | 0                             | 60   | 04/01/2045..                     | .1                                       |
| 31335A-BF-4..        | FH G60038 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 3,209         | 3,209     | 3,382       | 3,350                                   | (141)                                  |    |    |    |    | 3,209   |  | 0                                | 0                             | 38   | 01/01/2044..                     | .1                                       |
| 3136AW-WC-7..        | FNA 17M05B FA - CMBS..    |         | 06/01/2018..  | Paydown..           | XXX..                     | 398           | 398       | 402         | 402                                     | (4)                                    |    |    |    |    | 398   |  | 0                                | 0                             | 3  | 04/25/2024..                     | .1                                       |
| 3136AX-C4-5..        | FNR 1769A HA - CMO/RMBS.. |         | 06/01/2018..  | Paydown..           | XXX..                     | 6,068         | 6,068     | 6,237       | 6,237                                   | (169)                                  |    |    |    |    | 6,068   |  | 0                                | 0                             | 61   | 06/25/2046..                     | .1                                       |
| 3137L1-CE-7..        | FN 254869 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 491           | 491       | 492         | 492                                     | 0                                      |    |    |    |    | 491   |  | 0                                | 0                             | 9  | 01/01/2033..                     | .1                                       |
| 3137L1-DL-0..        | FN 254907 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 108           | 108       | 110         | 108                                     | 0                                      |    |    |    |    | 108   |  | 0                                | 0                             | 2  | 10/01/2018..                     | .1                                       |
| 31371M-UK-1..        | FN 256286 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 193           | 193       | 190         | 186                                     | 6                                      |    |    |    |    | 193   |  | 0                                | 0                             | 3  | 06/01/2036..                     | .1                                       |
| 31371N-EW-1..        | FN 256749 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 1,588         | 1,588     | 1,723       | 1,727                                   | (140)                                  |    |    |    |    | 1,588   |  | 0                                | 0                             | 34   | 05/01/2037..                     | .1                                       |
| 3137AE-V7-7..        | FHMS K703 A2 - CMBS..     |         | 06/01/2018..  | Paydown..           | XXX..                     | 49,001        | 45,841    | 46,299      | 45,779                                  | 62                                     |    |    |    |    | 45,841  |  | 3,159                            | 3,159                         | 485  | 05/25/2018..                     | .1                                       |
| 3137AH-60-6..        | FHMS K704 A2 - CMBS..     |         | 06/01/2018..  | Paydown..           | XXX..                     | 69,781        | 69,781    | 71,417      | 69,827                                  | (47)                                   |    |    |    |    | 69,781  |  | 0                                | 0                             | 718  | 08/25/2018..                     | .1                                       |
| 3137AE-BP-3..        | FREDDIE MAC..             |         | 06/13/2018..  | Maturity @ 100.00.. | XXX..                     | 485,000       | 485,000   | 493,804     | 485,499                                 | (499)                                  |    |    |    |    | 485,000                                       |  | 0                                | 0                             | 11,822   | 06/13/2018..                     | .1                                       |
| 3137FE-6E-5..        | FHR 47558 LA - CMO/RMBS.. |         | 06/01/2018..  | Paydown..           | XXX..                     | 7,779         | 7,779     | 7,809       | 7,809                                   | (30)                                   |    |    |    |    | 7,779   |  | 0                                | 0                             | 38   | 02/15/2048..                     | .1                                       |
| 31381Q-2U-9..        | FN 467987 - RMBS..        |         | 05/01/2018..  | VARIOUS..           | XXX..                     | 71,499        | 71,499    | 72,359      | 71,370                                  | 129                                    |    |    |    |    | 71,499  |  | 0                                | 0                             | 900  | 04/01/2018..                     | .1                                       |
| 3138A2-BV-0..        | FN AH0951 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 2,212         | 2,212     | 2,308       | 2,311                                   | (99)                                   |    |    |    |    | 2,212   |  | 0                                | 0                             | 35   | 12/01/2040..                     | .1                                       |
| 3138EK-6F-5..        | FN AL3577 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 2,562         | 2,562     | 2,749       | 2,739                                   | (177)                                  |    |    |    |    | 2,562   |  | 0                                | 0                             | 30   | 04/01/2043..                     | .1                                       |
| 3138EK-AT-2..        | FN AL2717 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 10,288        | 10,288    | 10,666      | 10,574                                  | (286)                                  |    |    |    |    | 10,288  |  | 0                                | 0                             | 104  | 11/01/2027..                     | .1                                       |
| 3138EO-NL-2..        | FN AL7594 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 7,160         | 7,160     | 7,505       | 7,475                                   | (315)                                  |    |    |    |    | 7,160   |  | 0                                | 0                             | 86   | 08/01/2045..                     | .1                                       |
| 3138LC-BJ-3..        | FN AN0040 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 475           | 475       | 504         | 499                                     | (24)                                   |    |    |    |    | 475   |  | 0                                | 0                             | 5  | 10/01/2025..                     | .1                                       |
| 3138ME-BN-9..        | FN AP9944 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 119           | 119       | 128         | 128                                     | (10)                                   |    |    |    |    | 119   |  | 0                                | 0                             | 14   | 09/01/2042..                     | .1                                       |
| 3138MF-AE-7..        | FN A00004 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 1,529         | 1,529     | 1,649       | 1,632                                   | (103)                                  |    |    |    |    | 1,529   |  | 0                                | 0                             | 14   | 10/01/2042..                     | .1                                       |
| 3138MF-P2-7..        | FN A00440 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 2,892         | 2,892     | 3,110       | 3,107                                   | (215)                                  |    |    |    |    | 2,892   |  | 0                                | 0                             | 39   | 10/01/2042..                     | .1                                       |
| 3138NW-GG-8..        | FN AR1018 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 1,062         | 1,062     | 1,112       | 1,109                                   | (47)                                   |    |    |    |    | 1,062   |  | 0                                | 0                             | 15   | 05/01/2043..                     | .1                                       |
| 3138WF-GC-4..        | FN AS5594 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 5,534         | 5,534     | 5,760       | 5,749                                   | (215)                                  |    |    |    |    | 5,534   |  | 0                                | 0                             | 64   | 08/01/2045..                     | .1                                       |
| 3138WQ-JN-3..        | FN AT2968 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 1,512         | 1,512     | 1,586       | 1,599                                   | (88)                                   |    |    |    |    | 1,512   |  | 0                                | 0                             | 14   | 05/01/2043..                     | .1                                       |
| 3138WF-AR-7..        | FN AT5415 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 1,299         | 1,299     | 1,362       | 1,366                                   | (67)                                   |    |    |    |    | 1,299   |  | 0                                | 0                             | 18   | 06/01/2043..                     | .1                                       |
| 3138WT-CE-4..        | FN AT5468 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 43            | 43        | 45          | 45                                      | (2)                                    |    |    |    |    | 43  |  | 0                                | 0                             | 1  | 06/01/2043..                     | .1                                       |
| 3138YH-AZ-2..        | FN AT24750 - RMBS..       |         | 06/01/2018..  | Paydown..           | XXX..                     | 6,044         | 6,044     | 6,316       | 6,316                                   | (273)                                  |    |    |    |    | 6,044   |  | 0                                | 0                             | 70   | 10/01/2045..                     | .1                                       |
| 31392C-T6-1..        | FNW 02W3 A4 - CMO/RMBS..  |         | 06/01/2018..  | Paydown..           | XXX..                     | 1,676         | 1,676     | 1,660       | 1,660                                   | 16                                     |    |    |    |    | 1,676   |  | 0                                | 0                             | 38   | 11/25/2041..                     | .1                                       |
| 31393B-HP-3..        | FNR 0333F PT - CMO/RMBS.. |         | 06/01/2018..  | Paydown..           | XXX..                     | 607           | 607       | 612         | 609                                     | (3)                                    |    |    |    |    | 607   |  | 0                                | 0                             | 9  | 05/25/2033..                     | .1                                       |
| 31401X-LZ-8..        | FN 721344 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 821           | 821       | 816         | 815                                     | 5                                      |    |    |    |    | 821   |  | 0                                | 0                             | 9  | 06/01/2018..                     | .1                                       |
| 31402K-BX-1..        | FN 730954 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 1,116         | 1,116     | 1,064       | 1,058                                   | 58                                     |    |    |    |    | 1,116   |  | 0                                | 0                             | 19   | 08/01/2033..                     | .1                                       |
| 31403C-GL-0..        | FN 745275 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 3,754         | 3,754     | 3,780       | 3,776                                   | (21)                                   |    |    |    |    | 3,754   |  | 0                                | 0                             | 63   | 02/01/2036..                     | .1                                       |
| 31403J-TN-6..        | FN 750357 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 757           | 757       | 782         | 779                                     | (22)                                   |    |    |    |    | 757   |  | 0                                | 0                             | 15   | 11/01/2033..                     | .1                                       |
| 31403T-QE-7..        | FN 757453 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 76            | 76        | 78          | 76                                      | 0                                      |    |    |    |    | 76  |  | 0                                | 0                             | 1  | 11/01/2018..                     | .1                                       |
| 31404A-MM-3..        | FN 762779 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 200           | 200       | 205         | 200                                     | 0                                      |    |    |    |    | 200   |  | 0                                | 0                             | 3  | 11/01/2018..                     | .1                                       |
| 31404O-QW-2..        | FN 775469 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 24            | 24        | 26          | 25                                      | (1)                                    |    |    |    |    | 24  |  | 0                                | 0                             | 1  | 05/01/2034..                     | .1                                       |
| 31404V-2P-2..        | FN 780282 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 20            | 20        | 21          | 20                                      | 0                                      |    |    |    |    | 20  |  | 0                                | 0                             | 1  | 07/01/2034..                     | .1                                       |
| 31405A-MG-7..        | FN 783481 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 264           | 264       | 261         | 261                                     | 3                                      |    |    |    |    | 264   |  | 0                                | 0                             | 5  | 06/01/2034..                     | .1                                       |
| 31405R-F3-5..        | FN 797678 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 243           | 243       | 242         | 242                                     | 1                                      |    |    |    |    | 243   |  | 0                                | 0                             | 4  | 01/01/2035..                     | .1                                       |
| 31405S-ET-7..        | FN 797646 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 18            | 18        | 19          | 19                                      | (1)                                    |    |    |    |    | 18  |  | 0                                | 0                             | 0  | 09/01/2035..                     | .1                                       |
| 31406S-KJ-2..        | FN 797797 - RMBS..        |         | 06/01/2018..  | Paydown..           | XXX..                     | 160           | 160       | 165         | 163                                     | (4)</td                                |    |    |    |    |   |  |                                  |                               |  |                                  |  |

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE D - PART 4**

**Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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                                       |        |
|---|-----------------------------|---------|---------------|----------------------------|---------------------------|---------------|-----------|-------------|---|--|-------|---------|-------|-----------|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|--------|
| 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 | 11                                     | 12    | 13      | 14    | 15        | 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) |        |
| 31414K-FW-5...  | FN 968281 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 4,266         | 4,266     | 4,163       | 4,130                                   | 136                                    | 0     | 0       | 0     | 0         | 4,266   | 0  | 0                                | 0                             | 0  | 02/01/2038...                    | 1...                                     |        |
| 31414S-GR-8...  | FN 974603 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 14            | 14        | 13          | 13                                      | 0                                      | 0     | 0       | 0     | 0         | 14  | 0  | 0                                | 0                             | 0  | 03/01/2038...                    | 1...                                     |        |
| 31414S-M7-5...  | FN 974782 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 39            | 39        | 39          | 39                                      | 1                                      | 1     | 1       | 1     | 1         | 39  | 0  | 0                                | 0                             | 0  | 04/01/2038...                    | 1...                                     |        |
| 31414S-Y6-4...  | FN 975133 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 51            | 51        | 52          | 52                                      | 0                                      | 0     | 0       | 0     | 0         | 51  | 0  | 0                                | 0                             | 0  | 05/01/2038...                    | 1...                                     |        |
| 31414S-ZU-1...  | FN 987355 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 7,160         | 7,160     | 7,307       | 7,289                                   | (129)                                  | (129) | (129)   | (129) | (129)     | 7,160   | 0  | 0                                | 0                             | 0  | 10/01/2038...                    | 1...                                     |        |
| 31416L-HY-5...  | FN AA2946 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 2,463         | 2,463     | 2,546       | 2,509                                   | (47)                                   | (47)  | (47)    | (47)  | (47)      | 2,463   | 0  | 0                                | 0                             | 0  | 04/01/2024...                    | 1...                                     |        |
| 31416R-RG-0...  | FN AA7686 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 7,234         | 7,234     | 7,654       | 7,710                                   | (476)                                  | (476) | (476)   | (476) | (476)     | 7,234   | 0  | 0                                | 0                             | 0  | 06/01/2039...                    | 1...                                     |        |
| 31417A-QT-0...  | FN AB2265 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 3,447         | 3,447     | 3,589       | 3,567                                   | (119)                                  | (119) | (119)   | (119) | (119)     | 3,447   | 0  | 0                                | 0                             | 0  | 02/01/2041...                    | 1...                                     |        |
| 31417A-VT-3...  | FN AB4225 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 4,663         | 4,663     | 4,920       | 4,912                                   | (249)                                  | (249) | (249)   | (249) | (249)     | 4,663   | 0  | 0                                | 0                             | 0  | 01/01/2042...                    | 1...                                     |        |
| 31417E-ZA-2...  | FN AB7936 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 9,869         | 9,869     | 9,971       | 9,957                                   | (88)                                   | (88)  | (88)    | (88)  | (88)      | 9,869   | 0  | 0                                | 0                             | 0  | 02/01/2043...                    | 1...                                     |        |
| 31417Y-HN-2...  | FN MA0235 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 1,032         | 1,032     | 1,064       | 1,064                                   | (7)                                    | (7)   | (7)     | (7)   | (7)       | 1,032   | 0  | 0                                | 0                             | 0  | 04/01/2019...                    | 1...                                     |        |
| 31418C-DL-5...  | FN MA2806 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 4,051         | 4,051     | 4,186       | 4,179                                   | (127)                                  | (127) | (127)   | (127) | (127)     | 4,051   | 0  | 0                                | 0                             | 0  | 11/01/2046...                    | 1...                                     |        |
| 31418C-MH-4...  | FN MA3059 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 8,624         | 8,624     | 9,015       | 9,002                                   | (378)                                  | (378) | (378)   | (378) | (378)     | 8,624   | 0  | 0                                | 0                             | 0  | 07/01/2037...                    | 1...                                     |        |
| 31418M-KS-0...  | FN AD3034 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 297           | 297       | 320         | 316                                     | (20)                                   | (20)  | (20)    | (20)  | (20)      | 297   | 0  | 0                                | 0                             | 0  | 05/01/2022...                    | 1...                                     |        |
| 31418N-YK-0...  | FN AD1613 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 1,080         | 1,080     | 1,121       | 1,108                                   | (28)                                   | (28)  | (28)    | (28)  | (28)      | 1,080   | 0  | 0                                | 0                             | 0  | 02/01/2025...                    | 1...                                     |        |
| 31418P-PN-7...  | FN AD3128 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 2,145         | 2,145     | 2,390       | 2,392                                   | (247)                                  | (247) | (247)   | (247) | (247)     | 2,145   | 0  | 0                                | 0                             | 0  | 04/01/2040...                    | 1...                                     |        |
| 31418V-T5-1...  | FN AD7771 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 821           | 821       | 860         | 847                                     | (26)                                   | (26)  | (26)    | (26)  | (26)      | 821   | 0  | 0                                | 0                             | 0  | 07/01/2025...                    | 1...                                     |        |
| 31419J-T0-1...  | FN AE7758 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 2,287         | 2,287     | 2,328       | 2,314                                   | (27)                                   | (27)  | (27)    | (27)  | (27)      | 2,287   | 0  | 0                                | 0                             | 0  | 11/01/2025...                    | 1...                                     |        |
| 31419L-XR-9...  | FN AE9687 - RMBS...         |         | 06/01/2018... | Paydown...                 | XXX...                    | 1,677         | 1,677     | 1,701       | 1,697                                   | (20)                                   | (20)  | (20)    | (20)  | (20)      | 1,677   | 0  | 0                                | 0                             | 0  | 11/01/2040...                    | 1...                                     |        |
| 319999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                             |         |               |                            | 1,008,401                 | 1,005,241     | 1,026,609 | 1,003,740   | 0                                       | (9,309)                                | 0     | (9,309) | 0     | 1,005,241 | 0   | 0  | 3,159                            | 3,159                         | 18,141   | XXX                              | XXX                                      |        |
| <b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>  |                             |         |               |                            |                           |               |           |             |   |  |       |         |       |           |   |  |                                  |                               |  |                                  |  |        |
| 0026R-EN-0...   | AT&T INC.                   |         | 04/12/2018... | J.P. Morgan Securities LLC | XXX...                    | 126,156       | 125,000   | 124,784     | 124,792                                 | 5                                      | 5     | 5       | 5     | 5         | 124,792                                       | 0  | 0                                | 1,359                         | 1,359  | 3,372                            | 08/14/2027...                            | 2F...  |
| 008414-AA-2...  | ABMT 131 A1 - CMO/RMBS...   |         | 06/01/2018... | Paydown...                 | XXX...                    | 3,199         | 3,199     | 3,402       | 3,401                                   | (202)                                  | (202) | (202)   | (202) | (202)     | 3,199   | 0  | 0                                | 0                             | 0  | 37                               | 07/25/2043...                            | 1FM... |
| 00842A-AD-1...  | ABMT 154 A4 - CMO/RMBS...   |         | 06/01/2018... | Paydown...                 | XXX...                    | 3,974         | 3,974     | 3,980       | 3,974                                   | (13)                                   | (13)  | (13)    | (13)  | (13)      | 3,974   | 0  | 0                                | 0                             | 0  | 45                               | 06/26/2045...                            | 1FM... |
| 00842V-AC-7...  | ABMT 163 A3 - CMO/RMBS...   |         | 06/01/2018... | Paydown...                 | XXX...                    | 2,074         | 2,074     | 2,131       | 2,131                                   | (57)                                   | (57)  | (57)    | (57)  | (57)      | 2,074   | 0  | 0                                | 0                             | 0  | 22                               | 04/27/2046...                            | 1FM... |
| 008916-AG-3...  | AGRILUM INC.                |         | 04/10/2018... | Unknown                    | XXX...                    | 96,155        | 75,000    | 88,137      | 86,072                                  | (94)                                   | (94)  | (94)    | (94)  | (94)      | 85,978  | 10,177                                   | 10,177                           | 2,034                         | 2,034  | 05/23/2036...                    | 2F...                                    |        |
| 023135-BA-3...  | AMAZON.COM INC.             |         | 05/11/2018... | J.P. Morgan Securities LLC | XXX...                    | 91,261        | 95,000    | 95,247      | 95,239                                  | (8)                                    | (8)   | (8)     | (8)   | (8)       | 95,231  | (3,970)                                  | (3,970)                          | 2,186                         | 2,186  | 08/22/2027...                    | 1FE...                                   |        |
| 04248N-AA-1...  | ARMYHW 051 1A - ABS...      |         | 06/15/2018... | Paydown...                 | XXX...                    | 536           | 536       | 536         | 536                                     | 0                                      | 0     | 0       | 0     | 0         | 536   | 0  | 0                                | 0                             | 0  | 06/15/2050...                    | 1FE...                                   |        |
| 04364T-AC-2...  | ACER 161 A3 - ABS...        |         | 06/10/2018... | Paydown...                 | XXX...                    | 24,671        | 24,671    | 24,669      | 24,659                                  | 12                                     | 12    | 12      | 12    | 12        | 24,671  | 0  | 0                                | 0                             | 0  | 165                              | 08/10/2019...                            | 1FE... |
| 05949A-MA-4...  | BOAMS 054 1A1 - CMO/RMBS... |         | 06/01/2018... | Paydown...                 | XXX...                    | 4,069         | 4,069     | 4,142       | 4,013                                   | 30                                     | 25    | 25      | 25    | 25        | 4,069   | 0  | 0                                | 0                             | 0  | 90                               | 05/25/2035...                            | 3FM... |
| 05949C-HQ-2...  | BOAMS 051 2A1 - CMO/RMBS... |         | 06/01/2018... | Paydown...                 | XXX...                    | 599           | 610       | 536         | 527                                     | 83                                     | 83    | 83      | 83    | 83        | 610   | (10)                                     | (10)                             | 6                             | 6  | 10/25/2035...                    | 1FM...                                   |        |
| 07326T-AA-6...  | BONIT 17RT3 A - RMBS...     |         | 06/28/2018... | Paydown...                 | XXX...                    | 5,444         | 5,444     | 5,619       | 5,610                                   | (169)                                  | (169) | (169)   | (169) | (169)     | 5,444   | 0  | 0                                | 0                             | 0  | 80                               | 01/28/2058...                            | 1FM... |
| <b>BRI XMOR OPERATING</b>   |                             |         |               |                            |                           |               |           |             |   |  |       |         |       |           |   |  |                                  |                               |  |                                  |  |        |
| 11120V-AC-7...  | MARKETS                     |         | 05/07/2018... | CBASS 07CB1 A6 - RMBS...   | XXX...                    | 33,759        | 35,000    | 34,765      | 34,795                                  | 7                                      | 7     | 7       | 7     | 7         | 34,802  | (1,044)                                  | (1,044)                          | 578                           | 578  | 06/15/2026...                    | 2F...                                    |        |
| 1248MG-AP-9...  | CBASS 07CB1 A6 - RMBS...    |         | 06/01/2018... | Paydown...                 | XXX...                    | 1,406         | 1,406     | 644         | 644                                     | 757                                    | 757   | 757     | 757   | 757       | 1,406   | 0  | 0                                | 0                             | 0  | 69                               | 01/25/2037...                            | 1FM... |
| 1254L-AA-9...   | CWHL 0711 A1 - CMO/RMBS...  |         | 06/01/2018... | Paydown...                 | XXX...                    | 1,218         | 1,423     | 1,257       | 1,209                                   | 214                                    | 214   | 214     | 214   | 214       | 1,423   | (205)                                    | (205)                            | 26                            | 26   | 08/25/2037...                    | 4FM...                                   |        |
| 126659-AA-9...  | CVS 096 CTF                 |         | 06/10/2018... | Paydown...                 | XXX...                    | 1,061         | 1,061     | 1,061       | 1,061                                   | 0                                      | 0     | 0       | 0     | 0         | 1,061   | 0  | 0                                | 0                             | 0  | 52                               | 07/10/2031...                            | 2F...  |
| 126688-AC-9...  | CWL 0658 A3 - RMBS...       |         | 06/01/2018... | Paydown...                 | XXX...                    | 10,443        | 10,443    | 7,664       | 8,498                                   | 2,786                                  | 2,786 | 2,786   | 2,786 | 2,786     | 10,443  | 0  | 0                                | 0                             | 0  | 3,350                            | 04/25/2036...                            | 1FM... |
| 17307G-6K-9...  | CMO/RMBS...                 |         | 06/01/2018... | Paydown...                 | XXX...                    | 4,407         | 4,407     | 3,563       | 3,485                                   | 917                                    | 917   | 917     | 917   | 917       | 4,402   | 5  | 5                                | 51                            | 51   | 03/25/2036...                    | 1FM...                                   |        |
| 17310B-AY-0...  | CMSI 063 3A1 - CMO/RMBS...  |         | 06/01/2018... | Paydown...                 | XXX...                    | 89            | 89        | 86          | 88                                      | 1                                      | 1     | 1       | 1     | 1         | 89  | 0  | 0                                | 0                             | 0  | 2                                | 06/25/2036...                            | 1FM... |
| 17326U-AA-2...  | CMLT 18P2 A1 - CMO/RMBS...  |         | 06/25/2018... | Paydown...                 | XXX...                    | 4,301         | 4,301     | 4,319       | 4,319                                   | (18)                                   | (18)  | (18)    | (18)  | (18)      | 4,301   | 0  | 0                                | 0                             | 0  | 15                               | 02/25/2058...                            | 1FE... |
| 222548-EZ-7...  | CSFB 052 1A8 - CMO/RMBS...  |         | 06/01/2018... | Paydown...                 | XXX...                    | 4,490         | 4,490     | 3,730       | 3,900                                   | 590                                    | 590   | 590     | 590   | 590       | 4,490   | 0  | 0                                | 0                             | 0  | 91                               | 03/25/2035...                            | 1FM... |
| 33850B-AT-4...  | FSIM 171 2A2 - CMO/RMBS...  |         | 06/01/2018... | Paydown...                 | XXX...                    | 3,678         | 3,678     | 3,678       | 3,727                                   | 3,727                                  | 3,727 | 3,727   | 3,727 | 3,678     | 0   | 0  | 0                                | 0                             | 37   | 03/25/2047...                    | 1FE...                                   |        |
| 34109K-CK-3...  | DUKE ENERGY FLORIDA LLC     |         | 06/15/2018... | Maturity @ 100.00...       | XXX...                    | 75,000        | 75,000    | 74,729      | 74,985                                  | 15                                     | 15    | 15      | 15    | 15        | 75,000  | 0  | 0                                | 0                             | 0  | 219                              | 06/15/2018...                            | 1FE... |
| 36186Y-AT-2...  | GMACN 07HCKM CTF - CMBS...  |         | 06/01/2018... | Paydown...                 | XXX...                    | 911           | 911       | 906         | 907                                     | 5                                      | 5     | 5       | 5     | 5         | 911   | 0  | 0                                | 0                             | 0  | 19                               | 08/10/2052...                            | 2...   |

STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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                                       |     |
|---|----------------------------|---------|---------------|---------------------------|---------------------------|---------------|-----------|-------------|---|--|------|---------|-------|----|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|-----|
| 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 | 11                                     | 12   | 13      | 14    | 15 | 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) |     |
| 87165L-AF-8..   | SYNCT 151 A - ABS..        |         | 05/30/2018..  | GOLDMAN SACHS AND CO..... | XXX..                     | .99,188       | .100,000  | .99,980     | .99,990                                 | 2                                      |      |         | 2     |    | .99,992                                       |  | .(805)                           | .(805)                        | .1,093   | .03/15/2023..                    | .1FM..                                   |     |
| 89172R-AR-6..   | TPMT 156 A1B - CMO/RMBS..  |         | 06/25/2018..  | Paydown..                 | XXX..                     | .3,563        | .3,563    | .3,538      | .3,598                                  |  | (35) |         |       |    | .3,563  |  | .0                               | .0                            | .33  | .04/26/2055..                    | .1FM..                                   |     |
| 89173F-AA-8..   | TPMT 171 A1 - RMBS..       |         | 06/01/2018..  | Paydown..                 | XXX..                     | .3,978        | .3,978    | .3,983      | .3,981                                  |  | (4)  |         |       |    | .3,978  |  | .0                               | .0                            | .74  | .10/25/2056..                    | .1FM..                                   |     |
| 89621A-AA-7..   | TCCT 161 A - ABS..         | A..     | 05/29/2018..  | Paydown..                 | XXX..                     | .145,000      | .145,000  | .145,000    | .145,000                                |  | 0    |         |       |    | .145,000                                      |  | .0                               | .0                            | .1,495   | .05/26/2021..                    | .1FM..                                   |     |
| 92935J-BC-8..   | WFRRBS 1102 A4 - CMBS..    |         | 06/01/2018..  | Paydown..                 | XXX..                     | .1,033        | .1,033    | .1,054      | .1,039                                  |  | (6)  |         |       |    | .1,033  |  | .0                               | .0                            | .17  | .02/15/2044..                    | .1FM..                                   |     |
| 94981Y-AB-7..   | WFMB 04BB A2 - CMO/RMBS..  |         | 06/01/2018..  | Paydown..                 | XXX..                     | .1,199        | .1,199    | .1,203      | .1,202                                  |  | (3)  |         |       |    | .1,199  |  | .0                               | .0                            | .15  | .01/25/2035..                    | .1FM..                                   |     |
| 949834-AA-3..   | WFMB 0714 1A1 - CMO/RMBS.. |         | 06/01/2018..  | Paydown..                 | XXX..                     | .1,222        | .1,492    | .1,475      | .1,451                                  |  | 42   |         |       |    | .1,492  |  | (270)                            | (270)                         | .32  | .10/25/2037..                    | .4FM..                                   |     |
| 94986F-AF-4..   | WFMB 0712 A6 - CMO/RMBS..  |         | 06/01/2018..  | Paydown..                 | XXX..                     | .1,235        | .1,235    | .1,169      | .1,211                                  |  | 24   |         |       |    | .1,235  |  | .0                               | .0                            | .23  | .09/25/2037..                    | .1FM..                                   |     |
| <b>3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>                                    |                            |         |               |                           | 1,398,665                 | 1,384,729     | 1,393,788 | 1,379,040   | 31                                      | 4,740                                  | 0    | 0       | 4,771 | 0  | 1,395,415                                     | 0  | 3,250                            | 3,250                         | 28,842   | XXX                              | XXX                                      |     |
| <b>8399997 - Subtotals - Bonds - Part 4</b>   |                            |         |               |                           | 2,659,438                 | 2,642,343     | 2,674,015 | 2,635,652   | 31                                      | (5,068)                                | 0    | (5,038) | 0     | 0  | 2,653,029                                     | 0  | 6,410                            | 6,410                         | 48,529   | XXX                              | XXX                                      |     |
| <b>8399999 - Subtotals - Bonds</b>  |                            |         |               |                           | 2,659,438                 | 2,642,343     | 2,674,015 | 2,635,652   | 31                                      | (5,068)                                | 0    | (5,038) | 0     | 0  | 2,653,029                                     | 0  | 6,410                            | 6,410                         | 48,529   | XXX                              | XXX                                      |     |
| <b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>                                      |                            |         |               |                           |                           |               |           |             |   |  |      |         |       |    |   |  |                                  |                               |  |                                  |  |     |
| FEDERAL HOME LOAN BANK OF CINCINNATI  |                            |         | 06/27/2018..  | FHLB Cincinnati..         | 1,296,000                 | 129,600       | XXX..     | 129,600     | 129,600                                 |  |      |         |       | 0  | 129,600                                       |  |                                  |                               | 0  | 3,458                            | XXX                                      | A.. |
| <b>9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>                            |                            |         |               |                           |                           |               |           |             |   |  |      |         |       |    |   |  |                                  |                               |  |                                  |  |     |
| <b>9799997 - Subtotals - Common Stocks - Part 4</b>   |                            |         |               |                           |                           |               |           |             |   |  |      |         |       |    |   |  |                                  |                               |  |                                  |  |     |
| <b>9799999 - Subtotals - Common Stocks</b>  |                            |         |               |                           |                           |               |           |             |   |  |      |         |       |    |   |  |                                  |                               |  |                                  |  |     |
| <b>9899999 - Subtotals - Preferred and Common Stocks</b>  |                            |         |               |                           |                           |               |           |             |   |  |      |         |       |    |   |  |                                  |                               |  |                                  |  |     |
| 9999999 Totals  |                            |         |               |                           |                           |               |           |             |   |  |      |         |       |    |   |  |                                  |                               |  |                                  |  |     |
| (a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... |                            |         |               |                           |                           |               |           |             |   |  |      |         |       |    |   |  |                                  |                               |  |                                  |  |     |

E05.3

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

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

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Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DL - Part 1

**NONE**

Schedule DL - Part 2

**NONE**

**STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company**

**SCHEDULE E - PART 1 - CASH**

**Month End Depository Balances**

| 1<br>Depository   | 2<br>Code  | 3<br>Rate<br>of<br>Interest | 4<br>Amount of<br>Interest<br>Received<br>During<br>Current<br>Quarter | 5<br>Amount of<br>Interest<br>Accrued at<br>Current<br>Statement<br>Date | Book Balance at End of Each<br>Month During Current Quarter |                   |                  | 9<br>*     |
|---|------------|-----------------------------|--|--|---|-------------------|------------------|------------|
|   |            |                             |  |  | 6<br>First Month  | 7<br>Second Month | 8<br>Third Month |            |
| <b>Open Depositories</b>  |            |                             |  |  |   |                   |                  |            |
| JP Morgan Chase Bank, N.A.....Chicago, IL.....  |            |                             |  |  | 1,423,815   | 1,605,766         | 1,157,835        | XXX        |
| Federal Home Loan Bank.....Cincinnati, OH.....  |            |                             |  |  | 47,126  | 13,240            | 146,029          | XXX        |
| 0199998 Deposits in .....2.....depositories that do<br>not exceed the allowable limit in any one depository<br>(See Instructions) - Open Depositories | XXX        | XXX                         |  |  | 1,600   | 38,758            | 181              | XXX        |
| 0199999 Total Open Depositories   | XXX        | XXX                         | 0  | 0  | 1,472,541   | 1,657,764         | 1,304,045        | XXX        |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
|   |            |                             |  |  |   |                   |                  |            |
| 0399999 Total Cash on Deposit   | XXX        | XXX                         | 0  | 0  | 1,472,541   | 1,657,764         | 1,304,045        | XXX        |
| 0499999 Cash in Company's Office  | XXX        | XXX                         | XXX  | XXX  |   |                   |                  | XXX        |
| <b>0599999 Total</b>  | <b>XXX</b> | <b>XXX</b>                  | <b>0</b>   | <b>0</b>   | <b>1,472,541</b>  | <b>1,657,764</b>  | <b>1,304,045</b> | <b>XXX</b> |

STATEMENT AS OF JUNE 30, 2018 OF THE Plans' Liability Insurance Company

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

| Show Investments Owned End of Current Quarter                     |  |           |                    |                       |                    |                                   |                                       |                                  |
|---|--|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| 1<br>CUSIP  | 2<br>Description                       | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
| Exempt Money Market Mutual Funds - as Identified by SVO           |  |           |                    |                       |                    |                                   |                                       |                                  |
| 31846V-41-9.....  | FIRST AMER:TRES OBLG;V.....            | SD.....   | 06/04/2018.....    | 1.650                 | XXX.....           | .....0                            | .....52                               |                                  |
| 72701U-10-4.....  | PLAN INVMT:GOVERNMENT.....             |           | 06/01/2018.....    | 1.870                 | XXX.....           | 38,152,838                        | 55,468                                | 149,370                          |
| 94975H-29-6.....  | WELLS FRGO TREASURY PLUS CL I MMF..... | SD.....   | 06/04/2018.....    | 1.790                 | XXX.....           | 479                               | 1                                     |                                  |
| 8599999 - Exempt Money Market Mutual Funds - as Identified by SVO |  |           |                    |                       |                    | 38,153,317                        | 55,520                                | 149,371                          |
| All Other Money Market Mutual Funds                               |  |           |                    |                       |                    |                                   |                                       |                                  |
| 72701U-20-3.....  | PLAN INVMT:MONEY MKT.....              |           | 06/01/2018.....    | 2.010                 | XXX.....           | 6,339,753                         | 10,157                                | 32,388                           |
| 85749R-47-9.....  | SS INST INV:LIQ RSVS;ADM.....          |           | 06/26/2018.....    | 1.850                 | XXX.....           | 726,249                           | 1,688                                 | 33                               |
| 85749R-47-9.....  | SS INST INV:LIQ RSVS;ADM.....          | SD.....   | 06/01/2018.....    | 1.850                 | XXX.....           |                                   | 15                                    |                                  |
| 8699999 - All Other Money Market Mutual Funds                     |  |           |                    |                       |                    | 7,066,003                         | 11,860                                | 32,421                           |
| 8899999 Total Cash Equivalents                                    |  |           |                    |                       |                    | 45,219,320                        | 67,380                                | 181,792                          |