



QUARTERLY STATEMENT

As of September 30, 2018
of the Condition and Affairs of the

United Transportation Union Insurance Association

| | | |
|--------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| NAIC Group Code..... 0, 0 (Current Period) (Prior Period) | NAIC Company Code..... 56413 | Employer's ID Number..... 23-7131460 |
| Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US |
| Incorporated/Organized..... November 16, 1970 | Commenced Business..... March 10, 1971 | |
| Statutory Home Office | 24950 Country Club Blvd Ste 340 .. North Olmsted .. OH .. US .. 44070-5333 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | |
| Main Administrative Office | 24950 Country Club Blvd Ste 340 .. North Olmsted .. OH .. US .. 44070-5333 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 216-228-9400 <i>(Area Code) (Telephone Number)</i> |
| Mail Address | 24950 Country Club Blvd Ste 340 .. North Olmsted .. OH .. US .. 44070-5333 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i> | |
| Primary Location of Books and Records | 24950 Country Club Blvd Ste 340 .. North Olmsted .. OH .. US .. 44070-5333 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 216-228-9400 <i>(Area Code) (Telephone Number)</i> |
| Internet Web Site Address | utuia.org | |
| Statutory Statement Contact | Jeffery A Becker <i>(Name)</i> jbecker@utuia.org <i>(E-Mail Address)</i> | 216-228-9400 <i>(Area Code) (Telephone Number) (Extension)</i> 216-228-0411 <i>(Fax Number)</i> |

OFFICERS

| Name | Title | Name | Title |
|-----------------------|-----------|-----------------------|-----------|
| 1. Ken Laugel | President | 2. Jeffery A Becker # | Secretary |
| 3. Jeffery A Becker # | Treasurer | 4. | |

OTHER

DIRECTORS OR TRUSTEES

| | | | |
|-----------------------|------------------|---------------------------|------------------|
| Jeremy R Ferguson # | John Previsich | John England | Frank James Riha |
| Nicholas J Diccico Jr | John J Risch III | William Jennings Thompson | William B Ryan |

State of.....
County of.....

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

| | | |
|------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| _____ (Signature) Ken Laugel 1. (Printed Name) _____ President (Title) | _____ (Signature) Jeffery A Becker 2. (Printed Name) _____ Secretary (Title) | _____ (Signature) Jeffery A Becker 3. (Printed Name) _____ Treasurer (Title) |
|------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|

Subscribed and sworn to before me
This _____ day of _____

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

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|----------------------------|----------------------------------------------|-------------------------------------------------------|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 197,588,264 | | 197,588,264 | 197,005,882 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | | | 0 | |
| 2.2 Common stocks..... | 21,543,640 | | 21,543,640 | 20,055,135 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens..... | | | 0 | |
| 3.2 Other than first liens..... | | | 0 | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances)..... | | | 0 | |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances)..... | | | 0 | 1,478,453 |
| 4.3 Properties held for sale (less \$.....0 encumbrances)..... | | | 0 | |
| 5. Cash (\$.....(312,841)), cash equivalents (\$.....3,265,048) and short-term investments (\$.....0)..... | 2,952,207 | | 2,952,207 | 940,053 |
| 6. Contract loans (including \$.....0 premium notes)..... | 4,608,409 | | 4,608,409 | 4,870,732 |
| 7. Derivatives..... | | | 0 | |
| 8. Other invested assets..... | | | 0 | |
| 9. Receivables for securities..... | | | 0 | |
| 10. Securities lending reinvested collateral assets..... | | | 0 | |
| 11. Aggregate write-ins for invested assets..... | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 226,692,520 | 0 | 226,692,520 | 224,350,255 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | | | 0 | |
| 14. Investment income due and accrued..... | 2,230,641 | | 2,230,641 | 2,232,748 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 132,787 | | 132,787 | 14,088 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 45,230 | | 45,230 | 54,045 |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)..... | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | | | 0 | |
| 16.2 Funds held by or deposited with reinsured companies..... | | | 0 | |
| 16.3 Other amounts receivable under reinsurance contracts..... | | | 0 | |
| 17. Amounts receivable relating to uninsured plans..... | | | 0 | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon..... | | | 0 | |
| 18.2 Net deferred tax asset..... | | | 0 | |
| 19. Guaranty funds receivable or on deposit..... | | | 0 | |
| 20. Electronic data processing equipment and software..... | 440,104 | | 440,104 | 314,856 |
| 21. Furniture and equipment, including health care delivery assets (\$.....0)..... | | | 0 | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates..... | | | 0 | |
| 23. Receivables from parent, subsidiaries and affiliates..... | | | 0 | |
| 24. Health care (\$.....0) and other amounts receivable..... | | | 0 | |
| 25. Aggregate write-ins for other than invested assets..... | 1,001 | 0 | 1,001 | 0 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 229,542,283 | 0 | 229,542,283 | 226,965,992 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | 0 | |
| 28. Total (Lines 26 and 27)..... | 229,542,283 | 0 | 229,542,283 | 226,965,992 |

DETAILS OF WRITE-INS

| | | | | |
|--------------------------------------------------------------------------|-------|---|-------|---|
| 1101..... | | | 0 | |
| 1102..... | | | 0 | |
| 1103..... | | | 0 | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)..... | 0 | 0 | 0 | 0 |
| 2501. Other assets..... | 1,001 | | 1,001 | |
| 2502..... | | | 0 | |
| 2503..... | | | 0 | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 1,001 | 0 | 1,001 | 0 |

United Transportation Union Insurance Association LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts (including \$.....0 Modco Reserve)..... | 156,632,336 | 157,771,864 |
| 2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve)..... | 5,007,762 | 4,875,952 |
| 3. Liability for deposit-type contracts (including \$.....0 Modco Reserve)..... | 4,198,732 | 4,534,900 |
| 4. Contract claims: | | |
| 4.1 Life..... | 721,387 | 900,960 |
| 4.2 Accident and health..... | 194,846 | 166,727 |
| 5. Refunds due and unpaid..... | | 5,231 |
| 6. Provisions for refunds payable in following calendar year - estimated amounts: | | |
| 6.1 Apportioned for payment..... | | |
| 6.2 Not yet apportioned..... | | |
| 7. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums..... | 263,369 | 290,493 |
| 8. Certificate and contract liabilities not included elsewhere: | | |
| 8.1 Surrender values on canceled contracts..... | | 99,208 |
| 8.2 Other amounts payable on reinsurance including \$.....0 assumed and \$.....0 ceded..... | | |
| 8.3 Interest maintenance reserve (IMR)..... | 3,284,366 | 3,943,511 |
| 9. Commissions to fieldworkers due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0..... | 85,939 | 73,882 |
| 10. Commissions and expense allowances payable on reinsurance assumed..... | | |
| 11. General expenses due or accrued..... | 257,404 | 272,081 |
| 12. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves)..... | | |
| 13. Taxes, licenses and fees due or accrued..... | 4,366 | 9,855 |
| 14. Unearned investment income..... | | |
| 15. Amounts withheld or retained by Society as agent or trustee..... | | |
| 16. Amounts held for fieldworkers' account, including \$.....0 fieldworkers' credit balances..... | | |
| 17. Remittances and items not allocated..... | 90,145 | |
| 18. Net adjustment in assets and liabilities due to foreign exchange rates..... | | |
| 19. Liability for benefits for employees and fieldworkers if not included above..... | | |
| 20. Borrowed money \$.....0 and interest thereon \$.....0..... | | |
| 21. Miscellaneous liabilities: | | |
| 21.1 Asset valuation reserve..... | 3,622,077 | 3,415,307 |
| 21.2 Reinsurance in unauthorized and certified (\$.....0) companies..... | | |
| 21.3 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers..... | | |
| 21.4 Payable to subsidiaries and affiliates..... | | 15,436 |
| 21.5 Drafts outstanding..... | | |
| 21.6 Funds held under coinsurance..... | | |
| 21.7 Derivatives..... | | |
| 21.8 Payable for securities..... | | |
| 21.9 Payable for securities lending..... | | |
| 22. Aggregate write-ins for liabilities..... | 181,617 | 165,255 |
| 23. Total liabilities excluding Separate Accounts business (Lines 1 to 22)..... | 174,544,346 | 176,540,662 |
| 24. From Separate Accounts Statement..... | | |
| 25. Total liabilities (Lines 23 to 24)..... | 174,544,346 | 176,540,662 |
| 26. Aggregate write-ins for other than liabilities and surplus funds..... | 0 | 0 |
| 27. Surplus notes..... | | |
| 28. Aggregate write-ins for surplus funds..... | 0 | 0 |
| 29. Unassigned funds..... | 54,997,937 | 50,425,330 |
| 30. Total (Lines 26 through 29) (including \$.....0 in Separate Accounts Statement)..... | 54,997,937 | 50,425,330 |
| 31. Totals (Lines 25 + 30) (Page 2, Line 28, Col. 3)..... | 229,542,283 | 226,965,992 |

DETAILS OF WRITE-INS

| | | |
|--------------------------------------------------------------------------|---------|---------|
| 2201. Liability for uncashed checks..... | 116,162 | 116,162 |
| 2202. Scholarship Payable..... | 46,093 | 49,093 |
| 2203. Miscellaneous liabilities..... | 1,246 | |
| 2298. Summary of remaining write-ins for Line 22 from overflow page..... | 18,116 | 0 |
| 2299. Totals (Lines 2201 thru 2203 plus 2298) (Line 22 above)..... | 181,617 | 165,255 |
| 2601. | | |
| 2602. | | |
| 2603. | | |
| 2698. Summary of remaining write-ins for Line 26 from overflow page..... | 0 | 0 |
| 2699. Totals (Lines 2601 thru 2603 plus 2698) (Line 26 above)..... | 0 | 0 |
| 2801. | | |
| 2802. | | |
| 2803. | | |
| 2898. Summary of remaining write-ins for Line 28 from overflow page..... | 0 | 0 |
| 2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above)..... | 0 | 0 |

SUMMARY OF OPERATIONS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts..... | 9,668,382 | 9,903,361 | 12,910,087 |
| 2. Considerations for supplementary contracts with life contingencies..... | | | |
| 3. Net investment income..... | 6,561,593 | 6,994,574 | 8,823,849 |
| 4. Amortization of Interest Maintenance Reserve (IMR)..... | 520,520 | 623,494 | 832,622 |
| 5. Separate Accounts net gain from operations excluding unrealized gains and losses..... | | | |
| 6. Commissions and expense allowances on reinsurance ceded..... | | | |
| 7. Reserve adjustments on reinsurance ceded..... | | | |
| 8. Miscellaneous income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts..... | | | |
| 8.2 Charges and fees for deposit-type contracts..... | | | |
| 8.3 Aggregate write-ins for miscellaneous income..... | 9,097 | 18,479 | 20,439 |
| 9. Totals (Lines 1 to 8.3)..... | 16,759,592 | 17,539,908 | 22,586,997 |
| 10. Death benefits..... | 3,081,984 | 3,444,851 | 4,315,102 |
| 11. Matured endowments (excluding guaranteed annual pure endowments)..... | 8,234 | 88,311 | 114,212 |
| 12. Annuity benefits..... | 5,879,586 | 6,336,993 | 8,395,728 |
| 13. Disability benefits and benefits under accident and health contracts including premiums waived \$.....0..... | 1,107,644 | 975,432 | 1,232,578 |
| 14. Surrender benefits and withdrawals for life contracts..... | 944,657 | 1,415,451 | 1,890,344 |
| 15. Interest and adjustments on contract or deposit-type contract funds..... | 6,649 | 17,456 | 19,074 |
| 16. Payments on supplementary contracts with life contingencies..... | | | |
| 17. Increase in aggregate reserve for life and accident and health contracts..... | (1,336,055) | (881,183) | (1,169,588) |
| 18. Totals (Lines 10 to 17)..... | 9,692,699 | 11,397,311 | 14,797,450 |
| 19. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)..... | 770,802 | 777,607 | 1,001,882 |
| 20. Commissions and expense allowances on reinsurance assumed..... | | | |
| 21. General insurance expenses and fraternal expenses..... | 4,427,638 | 4,951,657 | 5,651,846 |
| 22. Insurance taxes, licenses and fees..... | 185,588 | 159,741 | 248,811 |
| 23. Increase in loading on deferred and uncollected premiums..... | | | |
| 24. Net transfers to or (from) Separate Accounts net of reinsurance..... | | | |
| 25. Aggregate write-ins for deductions..... | 0 | 0 | 0 |
| 26. Totals (Lines 18 to 25)..... | 15,076,727 | 17,286,316 | 21,699,989 |
| 27. Net gain from operations before refunds to members (Line 9 minus Line 26)..... | 1,682,865 | 253,592 | 887,008 |
| 28. Refunds to members..... | (12,191) | 4,889 | 5,727 |
| 29. Net gain from operations after refunds to members and before realized capital gains (losses) (Line 27 minus Line 28)..... | 1,695,056 | 248,703 | 881,281 |
| 30. Net realized capital gains (losses) less capital gains tax of .....0 (excluding \$.....0 transferred to the IMR)..... | 2,402,390 | 316,718 | 401,013 |
| 31. Net income (Lines 29 + 30)..... | 4,097,446 | 565,421 | 1,282,294 |
| SURPLUS ACCOUNT | | | |
| 32. Surplus, December 31, prior year..... | 50,425,330 | 46,844,078 | 46,844,078 |
| 33. Net income from operations (Line 31)..... | 4,097,446 | 565,421 | 1,282,294 |
| 34. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0..... | 681,933 | 1,777,519 | 2,455,559 |
| 35. Change in net unrealized foreign exchange capital gain (loss)..... | | | |
| 36. Change in nonadmitted assets..... | | | |
| 37. Change in liability for reinsurance in unauthorized and certified companies..... | | | |
| 38. Change in reserve on account of change in valuation basis (increase) or decrease..... | | | |
| 39. Change in asset valuation reserve..... | (206,770) | (114,269) | (156,601) |
| 40. Surplus (contributed to) withdrawn from Separate Accounts during period..... | | | |
| 41. Other changes in surplus in Separate Accounts Statement..... | | | |
| 42. Change in surplus notes..... | | | |
| 43. Cumulative effect of changes in accounting principles..... | | | |
| 44. Change in surplus as a result of reinsurance..... | | | |
| 45. Aggregate write-ins for gains and losses in surplus..... | 0 | 0 | 0 |
| 46. Net change in surplus for the year (Lines 33 through 45)..... | 4,572,609 | 2,228,671 | 3,581,252 |
| 47. Surplus as of statement date (Lines 32 + 46)..... | 54,997,939 | 49,072,749 | 50,425,330 |

DETAILS OF WRITE-INS

| | | | |
|-----------------------------------------------------------------------------|-------|--------|--------|
| 08.301. Miscellaneous Income..... | 5,254 | 13,837 | 15,104 |
| 08.302. Penalty on Early Withdrawal..... | 3,843 | 4,642 | 5,335 |
| 08.303. | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page..... | 0 | 0 | 0 |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)..... | 9,097 | 18,479 | 20,439 |
| 2501. | | | |
| 2502. | | | |
| 2503. | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 0 | 0 | 0 |
| 4501. | | | |
| 4502. | | | |
| 4503. | | | |
| 4598. Summary of remaining write-ins for Line 45 from overflow page..... | 0 | 0 | 0 |
| 4599. Totals (Lines 4501 thru 4503 plus 4598) (Line 45 above)..... | 0 | 0 | 0 |

CASH FLOW

| | 1 Current Year to Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 9,531,374 | 9,938,591 | 12,860,536 |
| 2. Net investment income..... | 6,786,803 | 7,368,544 | 9,314,329 |
| 3. Miscellaneous income..... | 9,097 | 18,479 | 20,439 |
| 4. Total (Lines 1 through 3)..... | 16,327,274 | 17,325,614 | 22,195,304 |
| 5. Benefit and loss related payments..... | 11,279,416 | 12,422,542 | 16,010,264 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | 5,393,891 | 6,340,182 | 8,044,797 |
| 8. Dividends paid to policyholders..... | (6,960) | 3,973 | 4,635 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)..... | | | |
| 10. Total (Lines 5 through 9)..... | 16,666,347 | 18,766,697 | 24,059,696 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | (339,073) | (1,441,083) | (1,864,392) |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 10,644,255 | 15,179,615 | 17,577,530 |
| 12.2 Stocks..... | 1,322,302 | 1,500,000 | 2,062,973 |
| 12.3 Mortgage loans..... | | | |
| 12.4 Real estate..... | 3,716,632 | | |
| 12.5 Other invested assets..... | | | |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | | | |
| 12.7 Miscellaneous proceeds..... | | | |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 15,683,189 | 16,679,615 | 19,640,503 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 11,574,207 | 15,178,678 | 19,044,195 |
| 13.2 Stocks..... | 1,978,816 | 147,923 | 879,563 |
| 13.3 Mortgage loans..... | | | |
| 13.4 Real estate..... | | | |
| 13.5 Other invested assets..... | | | |
| 13.6 Miscellaneous applications..... | | 269,012 | |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 13,553,023 | 15,595,613 | 19,923,758 |
| 14. Net increase or (decrease) in contract loans and premium notes..... | (262,322) | (110,193) | (205,853) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)..... | 2,392,488 | 1,194,194 | (77,403) |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes..... | | | |
| 16.2 Capital and paid in surplus, less treasury stock..... | | | |
| 16.3 Borrowed funds..... | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | | | (277,170) |
| 16.5 Dividends to stockholders..... | | | |
| 16.6 Other cash provided (applied)..... | (41,261) | (7,354) | 280,432 |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (41,261) | (7,354) | 3,262 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)..... | 2,012,154 | (254,243) | (1,938,533) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year..... | 940,055 | 2,878,587 | 2,878,587 |
| 19.2 End of period (Line 18 plus Line 19.1)..... | 2,952,209 | 2,624,345 | 940,055 |

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Life Insurance..... | 4,065,223 | 3,798,780 | 5,367,383 |
| 2. Individual annuities..... | 3,026,781 | 2,581,368 | 4,102,517 |
| 3. Accident and Health..... | 2,679,815 | 3,297,136 | 3,463,954 |
| 4. Aggregate of all other lines of business..... | 0 | 226,077 | 271,851 |
| 5. Subtotal (Lines 1 through 4)..... | 9,771,819 | 9,903,361 | 13,205,705 |
| 6. Fraternal..... | | | |
| 7. Expenses..... | | | |
| 8. Subtotal (Lines 5 through 7)..... | 9,771,819 | 9,903,361 | 13,205,705 |
| 9. Deposit-type contracts..... | 159,629 | | 271,851 |
| 10. Total..... | 9,931,448 | 9,903,361 | 13,477,556 |

DETAILS OF WRITE-INS

| | | | |
|-------------------------------------------------------------------------|---|---------|---------|
| 0401. Supplenentry Contracts..... | | 226,077 | 271,851 |
| 0402. | | | |
| 0403. | | | |
| 0498. Summary of remaining write-ins for Line 4 from overflow page..... | 0 | 0 | 0 |
| 0499. Total (Lines 0401 thru 0403 plus 0498) (Line 4 above)..... | 0 | 226,077 | 271,851 |

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

| | SSAP # | F/S Page | F/S Line # | 2018 | 2017 |
|---------------------------------------------------------------------------------------------------------------|--------|----------|------------|-----------------------------|---------------|
| NET INCOME | | | | | |
| (1) United Transportation Union Insurance Association Company state basis (Page 4, Line 31, Columns 1 & 3) | XXX | XXX | XXX | \$ 327,235 4,097,446 | \$ 1,282,294 |
| (2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP | | | | \$ | \$ |
| (3) State Permitted Practice that are an increase/(decrease) from NAIC SAP | | | | \$ | \$ |
| (4) NAIC SAP (1 – 2 – 3 = 4) | XXX | XXX | XXX | \$ 327,235 4,097,446 | \$ 1,282,294 |
| SURPLUS | | | | | |
| (5) United Transportation Union Insurance Association Company state basis (Page 3, line 30, Columns 1 & 2) | XXX | XXX | XXX | \$ 50,732,433 54,997,937 | \$ 50,425,330 |
| (6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP | | | | \$ | \$ |
| (7) State Permitted Practice that are an increase/(decrease) from NAIC SAP | | | | \$ | \$ |
| (8) NAIC SAP (5 – 6 – 7 = 8) | XXX | XXX | XXX | \$ 50,732,433 54,997,937 | \$ 50,425,330 |

C. Accounting Policy

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

D. Going Concern

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

| | 1 | 2a | 2b | 3 |
|---------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------|---------------|-----------------------------|
| (2) | Amortized Cost Basis Before Other-than- Temporary Impairment | Other-Than- Temporary Impairment Recognized in Loss | | Fair Value 1 – (2a + 2b) |
| | | Interest | Non- Interest | |
| OTTI recognized 1 st Quarter | | | | |
| a. Intent to sell | \$ | \$ | \$ | \$ |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | |
| c. Total 1 st Quarter | \$ | \$ | \$ | \$ |
| OTTI recognized 2 nd Quarter | | | | |
| d. Intent to sell | \$ | \$ | \$ | \$ |
| e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | |
| f. Total 2 nd Quarter | \$ | \$ | \$ | \$ |
| OTTI recognized 3 rd Quarter | | | | |
| g. Intent to sell | \$ | \$ | \$ | \$ |
| g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | |
| i. Total 3 rd Quarter | \$ | \$ | \$ | \$ |
| OTTI recognized 4 th Quarter | | | | |

NOTES TO FINANCIAL STATEMENTS

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

(3) Recognized OTTI securities

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|-------|------------------------------------------------------------------------|---------------------------------------|--------------------------------------------|------------------------------------------------------|----------------------------|--------------------------------------------|
| CUSIP | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized Other-Than-Temporary Impairment | Amortized Cost After Other-Than-Temporary Impairment | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
| | \$ | \$ | \$ | \$ | \$ | |
| Total | | | \$ | | | |

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

| | | |
|---------------------------------------------------------------------------|------------------------|----|
| a. The aggregate amount of unrealized losses: | 1. Less than 12 Months | \$ |
| | 2. 12 Months or Longer | \$ |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ |
| | 2. 12 Months or Longer | \$ |

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

| | |
|----------------------------------------------------------------------------------------------------------|----|
| b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged | \$ |
|----------------------------------------------------------------------------------------------------------|----|

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Company Policies or Strategies for Repo Programs

(2) Type of Repo Trades Used

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

(3) Maturity Time Frame

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

| | Third Quarter | | | | Fourth Quarter | | | |
|-----------------------|---------------|---------|-----------------------|----------------|----------------|---------|-----------------------|----------------|
| | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Open - No Maturity | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

NOTES TO FINANCIAL STATEMENTS

| | Third Quarter | | | | Fourth Quarter | | | |
|-------------------------|---------------|---------------|--------------------------------|-------------------------|----------------|---------------|--------------------------------|-------------------------|
| | 9 Minimum | 10 Maximum | 11 Average Daily Balance | 12 Ending Balance | 13 Minimum | 14 Maximum | 15 Average Daily Balance | 16 Ending Balance |
| b. Overnight | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| c. 2 Days to 1 Week | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| d. >1 Week to 1 Month | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| e. >1 Month to 3 Months | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| f. >3 Months to 1 Year | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| g. > 1 Year | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

(7) Collateral Received – Secured Borrowing

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

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

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

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

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

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

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

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

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

| | Third Quarter | | | | Fourth Quarter | | | |
|--|---------------|--------------|--------------------|-------------|----------------|--------------|--------------------|-------------|
| | 1 Minimum | 2 Maximum | 3 Average Daily | 4 Ending | 5 Minimum | 6 Maximum | 7 Average Daily | 8 Ending |

NOTES TO FINANCIAL STATEMENTS

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

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

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

(2) Type of Repo Trades Used

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

(3) Original (Flow) and Residual Maturity

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

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

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

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

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

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

| First Quarter | | | | Second Quarter | | | |
|---------------|---|---|---|----------------|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| | | | | | | | |

NOTES TO FINANCIAL STATEMENTS

| Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
|---------|---------|-----------------------|----------------|---------|---------|-----------------------|----------------|
| \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

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

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

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

(7) Collateral Pledged – Secured Borrowing

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

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

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

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

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

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

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

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

| | First Quarter | | | | Second Quarter | | | |
|--------------------|---------------|---------|-----------------------|----------------|----------------|---------|-----------------------|----------------|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Repo Securities | | | | | | | | |

NOTES TO FINANCIAL STATEMENTS

| | First Quarter | | | | Second Quarter | | | |
|------------------------------------------------------------------|---------------|--------------|-------------------------------|------------------------|----------------|--------------|-------------------------------|------------------------|
| | 1 Minimum | 2 Maximum | 3 Average Daily Balance | 4 Ending Balance | 5 Minimum | 6 Maximum | 7 Average Daily Balance | 8 Ending Balance |
| Sold/Acquired with Cash Collateral | | | | | | | | |
| b. Repo Securities Sold/Acquired with Securities Collateral (FV) | | | | | | | | |

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

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

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

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

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

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

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

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

| 1 | 2 | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---------------|----|----|----|----------------|----|----|----|
| | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 |
| | | | | | | | | | |

NOTES TO FINANCIAL STATEMENTS

| | Jurisdiction | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
|------------------------------------------------------------------------------------------------|--------------|---------|---------|-----------------------|----------------|---------|---------|-----------------------|----------------|
| a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted) | XXX | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| b. Counterparty | | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

(5) Securities "Sold" Under Repo – Sale

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

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

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

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

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

(7) Proceeds Received – Sale

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

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

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

| Ending Balance | 1 None | 2 NAIC 1 | 3 NAIC 2 | 4 NAIC 3 | 5 NAIC 4 | 6 NAIC 5 | 7 NAIC 6 | 8 Nonadmitted |
|-----------------------|-----------|-------------|-------------|-------------|-------------|-------------|-------------|------------------|
| a. Bonds-FV | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| b. LB & SS-FV | | | | | | | | |
| c. Preferred Stock-FV | | | | | | | | |
| d. Common Stock | | | | | | | | |

NOTES TO FINANCIAL STATEMENTS

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

(9) Recognized Forward Resale Commitment

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

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

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

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

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

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

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

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

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

| 1 | 2 | Third Quarter | Fourth Quarter |
|---|---|---------------|----------------|
|---|---|---------------|----------------|

NOTES TO FINANCIAL STATEMENTS

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

(5) Securities Acquired Under Repo – Sale

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

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

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

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

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

(7) Proceeds Provided – Sale

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

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

(8) Recognized Forward Resale Commitment

| First Quarter | | | | Second Quarter | | | |
|---------------|---|---|---|----------------|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| | | | | | | | |

NOTES TO FINANCIAL STATEMENTS

| Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
|---------|---------|-----------------------|----------------|---------|---------|-----------------------|----------------|
| \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

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

M. Working Capital Finance Investments

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

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

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

N. Offsetting and Netting of Assets and Liabilities

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

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts |
|--------------------------------|---------------------|-------------------------|---------------------------|
| (a) Membership Stock – Class A | \$ | \$ | \$ |
| (b) Membership Stock – Class B | | | |

NOTES TO FINANCIAL STATEMENTS

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts |
|-------------------------------------------------------------------------|---------------------|-------------------------|---------------------------|
| (c) Activity Stock | | | |
| (d) Excess Stock | | | |
| (e) Aggregate Total (a+b+c+d) | \$ | \$ | \$ |
| (f) Actual or estimated borrowing capacity as determined by the insurer | | XXX | XXX |

2. Prior Year

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts |
|-------------------------------------------------------------------------|---------------------|-------------------------|---------------------------|
| (a) Membership Stock – Class A | \$ | \$ | \$ |
| (b) Membership Stock – Class B | | | |
| (c) Activity Stock | | | |
| (d) Excess Stock | | | |
| (e) Aggregate Total (a+b+c+d) | \$ | \$ | \$ |
| (f) Actual or estimated borrowing capacity as determined by the insurer | | XXX | XXX |

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1 Fair Value | 2 Carrying Value | 3 Aggregate Total Borrowing |
|-----------------------------------------------------------------------------------------------------|-----------------|---------------------|-----------------------------------|
| 1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | \$ | \$ | \$ |
| 2. Current Year to Date General Account Total Collateral Pledged | | | |
| 3. Current Year to Date Separate Accounts Total Collateral Pledged | | | |
| 4. Prior Year Total General and Separate Accounts Total Collateral Pledged | \$ | \$ | \$ |

b. Maximum Amount Pledged During Reporting Period

| | 1 Fair Value | 2 Carrying Value | 3 Amount of Borrowed at Time of Maximum Collateral |
|-----------------------------------------------------------------------------------------------------|-----------------|---------------------|-------------------------------------------------------------|
| 1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | \$ | \$ | \$ |
| 2. Current Year to Date General Account Total Collateral Pledged | | | |
| 3. Current Year to Date Separate Accounts Total Collateral Pledged | | | |
| 4. Prior Year Total General and Separate Accounts Total Collateral Pledged | \$ | \$ | \$ |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts | 4 Funding Agreements Reserves Established |
|-----------------------------|---------------------|-------------------------|---------------------------|-------------------------------------------------|
| (a) Debt | \$ | \$ | \$ | XXX |
| (b) Funding Agreements | | | | \$ |
| (c) Other | | | | XXX |
| (d) Aggregate Total (a+b+c) | \$ | \$ | \$ | \$ |

2. Prior Year

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts | 4 Funding Agreements Reserves Established |
|------------------------|---------------------|-------------------------|---------------------------|-------------------------------------------------|
| (a) Debt | \$ | \$ | \$ | XXX |
| (b) Funding Agreements | | | | \$ |
| (c) Other | | | | XXX |

NOTES TO FINANCIAL STATEMENTS

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts | 4 Funding Agreements Reserves Established |
|-----------------------------|---------------------|-------------------------|---------------------------|-------------------------------------------------|
| (d) Aggregate Total (a+b+c) | \$ | \$ | \$ | \$ |

b. Maximum Amount During Reporting Period (Current Year to Date)

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts |
|----------------------------------|---------------------|-------------------------|---------------------------|
| 1. Debt | | | |
| 2. Funding Agreements | | | |
| 3. Other | | | |
| 4. Aggregate Total (Lines 1+2+3) | | | |

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

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

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities

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

(a)

NOTES TO FINANCIAL STATEMENTS

(b)

C. Wash Sales

(1) Description of the Objectives Regarding These Transactions

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

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

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

| | Level 1 | Level 2 | Level 3 | Total | Net Asset Value (NAV) Included in Level 2 |
|----------------------------------|---------|---------|---------|-------|-------------------------------------------|
| Assets at Fair Value | | | | | |
| | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ |
| Liabilities at Fair Value | | | | | |
| | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ |

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

| | Ending Balance as of Prior Period | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance as of End of Current Period |
|-----------------------|-----------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|--------------------------------------------|
| a. Assets | | | | | | | | | | |
| | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| b. Liabilities | | | | | | | | | | |
| | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

(3) Policies when Transfers Between Levels are Recognized

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

(5) Fair Value Disclosures

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

C. Fair Value Level

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) | Net Asset Value (NAV) Included in Level 2 |
|------------------------------|----------------------|-----------------|-----------|-----------|-----------|----------------------------------|-------------------------------------------|
| | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

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

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through October 26, 2018 for these statutory financial statements which are to be issued on November 9, 2018. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

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

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

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

| | Accrued During the Prior Year on Business Written Before Dec. 31 of The Prior Year | | Received or Paid as of the Current Year to Date on Business Written Before Dec 31 of the Prior Year | | Differences | | Adjustments | | Ref | Unsettled Balances as of the Reporting Date | |
|--|------------------------------------------------------------------------------------|---|-----------------------------------------------------------------------------------------------------|---|---------------------------------------------|---------------------------------------------|------------------------|------------------------|-----|--------------------------------------------------|--------------------------------------------------|
| | 1 | 2 | 3 | 4 | Prior Year Accrued Less Payments (Col. 1-3) | Prior Year Accrued Less Payments (Col. 2-4) | To Prior Year Balances | To Prior Year Balances | | Cumulative Balance from Prior Years (Col. 1-3+7) | Cumulative Balance from Prior Years (Col. 2-4+8) |
| | | | | | | | | | | | |

NOTES TO FINANCIAL STATEMENTS

| | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | | Receivable | (Payable) |
|--------------------------------------------------------------------------------------------------|------------|-----------|------------|-----------|------------|-----------|------------|-----------|---|------------|-----------|
| a. Permanent ACA Risk Adjustment Program | | | | | | | | | | | |
| 1. Premium adjustments receivable | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | A | \$ | \$ |
| 2. Premium adjustments (payable) | \$ | | | | | | | | B | | |
| 3. Subtotal ACA Permanent Risk Adjustment Program | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | | \$ | \$ |
| b. Transitional ACA Reinsurance Program | | | | | | | | | | | |
| 1. Amounts recoverable for claims paid | | | | | | | | | C | | |
| 2. Amounts recoverable for claims unpaid (contra liability) | | | | | | | | | D | | |
| 3. Amounts receivable relating to uninsured plans | | | | | | | | | E | | |
| 4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums | | | | | | | | | F | | |
| 5. Ceded reinsurance premiums payable | | | | | | | | | G | | |
| 6. Liability for amounts held under uninsured plans | | | | | | | | | H | | |
| 6. Subtotal ACA Transitional Reinsurance Program | | | | | | | | | | | |
| c. Temporary ACA Risk Corridors Program | | | | | | | | | | | |
| 1. Accrued retrospective premium | | | | | | | | | I | | |
| 2. Reserve for rate credits or policy experience rating refunds | | | | | | | | | J | | |
| 3. Subtotal ACA Risk Corridors Program | | | | | | | | | | | |
| d. Total for ACA Risk Sharing Provisions | | | | | | | | | | | |

Explanations of Adjustments

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

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

| | Accrued During the Prior Year on Business Written Before Dec. 31 of The Prior Year | | Received or Paid as of the Current Year to Date on Business Written Before Dec 31 of the Prior Year | | Differences | | Adjustments | | Unsettled as of the | Balances Reporting Date |
|------------------------------------------------------------------|------------------------------------------------------------------------------------|------------|-----------------------------------------------------------------------------------------------------|------------|---------------------|---------------------|---------------|--------------------------------------------------|--------------------------------------------------|-------------------------|
| | 1 | 2 | 3 | 4 | Prior Year | Prior Year | To Prior Year | To Prior Year | | |
| | | | | | Accrued Less | Accrued Less | | | | |
| | | | | | Payments (Col. 1-3) | Payments (Col. 2-4) | | | | |
| Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Cumulative Balance from Prior Years (Col. 1-3+7) | Cumulative Balance from Prior Years (Col. 2-4+8) | |
| a. 2014 | | | | | | | | | | |
| 1. Accrued retrospective premium | | | | | | | | | A | |
| 2. Reserve for rate credits for policy experience rating refunds | | | | | | | | | B | |
| b. 2015 | | | | | | | | | | |
| 1. Accrued retrospective premium | | | | | | | | | C | |
| 2. Reserve for rate credits for policy experience rating refunds | | | | | | | | | D | |
| c. 2016 | | | | | | | | | | |
| 1. Accrued retrospective premium | | | | | | | | | E | |
| 2. Reserve for rate credits or policy | | | | | | | | | F | |

NOTES TO FINANCIAL STATEMENTS

| | Accrued Prior Year Written Before The Prior | During the on Business Dec. 31 of Year | Received or the Current on Business Before the Prior | Paid as of Year to Date Written Dec 31 of Year | | | | | Unsettled as of the | Balances Reporting Date |
|-----------------------------|---------------------------------------------|----------------------------------------|------------------------------------------------------|------------------------------------------------|---------------------------------------------|---------------------------------------------|------------------------|------------------------|--------------------------------------------------|--------------------------------------------------|
| | | | | | Differences | | Adjustments | | | |
| | | | | | Prior Year Accrued Less Payments (Col. 1-3) | Prior Year Accrued Less Payments (Col. 2-4) | To Prior Year Balances | To Prior Year Balances | Cumulative Balance from Prior Years (Col. 1-3+7) | Cumulative Balance from Prior Years (Col. 2-4+8) |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) |
| experience rating refunds | | | | | | | | | | |
| d. Total for Risk Corridors | | | | | | | | | | |

- A.
- B.
- C.
- D.
- E.
- F.

(5) ACA Risk Corridors Receivable as of Reporting Date

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

No significant changes

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant changes

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 34 – Separate Accounts

No significant changes

Note 35 – Loss/Claim Adjustment Expenses

No significant changes

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

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
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. 12/31/2017
- 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. 12/31/2012
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 09/23/2013
- 6.4 By what department or departments?
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 14.2 If yes, please complete the following:

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

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|---------------------------|--------------------------------|
| US Bank | 1350 Euclid Ave Cleveland Ohio |

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

| 1 Name of Firm or Individual | 2 Affiliation |
|---------------------------------|------------------|
| JP Morgan | U |
| Clearstead Advisors LLC | U |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No []
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [X] No []

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|---------------------------------------------|---------------------------------|------------------------------------|----------------------|--------------------------------------------------|
| 102920 | JP Morgan | | | DS |

- 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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

Yes [] No [X]

United Transportation Union Insurance Association GENERAL INTERROGATORIES (continued)

PART 2 - FRATERNAL

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

| | Reponses |
|-----------------------------------------------------------------------------------------------------|----------|
| 1.1 Long-term mortgages in good standing: | |
| 1.11 Farm mortgages..... | ..... |
| 1.12 Residential mortgages..... | ..... |
| 1.13 Commercial mortgages..... | ..... |
| 1.14 Total mortgages in good standing..... | \$.....0 |
| 1.2 Long-term mortgages in good standing with restructured terms: | |
| 1.21 Total mortgages in good standing with restructured terms..... | ..... |
| 1.3 Long-term mortgage loans upon which interest is overdue more than three months: | |
| 1.31 Farm mortgages..... | ..... |
| 1.32 Residential mortgages..... | ..... |
| 1.33 Commercial mortgages..... | ..... |
| 1.34 Total mortgages with interest overdue more than three months..... | \$.....0 |
| 1.4 Long-term mortgage loans in process of foreclosure: | |
| 1.41 Farm mortgages..... | ..... |
| 1.42 Residential mortgages..... | ..... |
| 1.43 Commercial mortgages..... | ..... |
| 1.44 Total mortgages in process of foreclosure..... | \$.....0 |
| 1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)..... | \$.....0 |
| 1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter: | |
| 1.61 Farm mortgages..... | ..... |
| 1.62 Residential mortgages..... | ..... |
| 1.63 Commercial mortgages..... | ..... |
| 1.64 Total mortgages foreclosed and transferred to real estate..... | \$.....0 |

2.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [X]

2.2 If no, explain.....

3. Operating Percentages:

| | |
|------------------------------------------------------------------|-------|
| 3.1 A&H loss percent..... | ..... |
| 3.2 A&H cost containment percent..... | ..... |
| 3.3 A&H expense percent excluding cost containment expenses..... | ..... |

| | | |
|------------------------------------------------------------------------------------------------|---------|----------|
| 4.1 Do you act as a custodian for health savings accounts?..... | Yes [] | No [X] |
| 4.2 If yes, please provide the amount of custodial funds held as of the reporting date..... | \$..... | |
| 4.3 Do you act as an administrator for health savings accounts?..... | Yes [] | No [X] |
| 4.4 If yes, please provide the balance of the funds administered as of the reporting date..... | \$..... | |

5.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?..... Yes [] No [X]

5.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

| Date | Outstanding Lien Amounts |
|------|--------------------------|
| | |

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1 NAIC Company Code | 2 ID Number | 3 Effective Date | 4 Name of Reinsurer | 5 Domiciliary Jurisdiction | 6 Type of Reinsurance Ceded | 7 Type of Reinsurer | 8 Certified Reinsurer Rating (1 through 6) | 9 Effective Date of Certified Reinsurer Rating |
|------------------------------|----------------|------------------------|------------------------|----------------------------------|--------------------------------------|---------------------------|-----------------------------------------------------|------------------------------------------------------------|
|------------------------------|----------------|------------------------|------------------------|----------------------------------|--------------------------------------|---------------------------|-----------------------------------------------------|------------------------------------------------------------|

NONE

United Transportation Union Insurance Association SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| State, Etc. | 1 | Direct Business Only | | | | | 6 | 7 |
|-------------------------------------------------------------------------------------------------|-------------------|-------------------------|------------------------|-------------------------------------------------------------------------------------|----------------------|---------------------------|------------------------|---|
| | | Life Contracts | | 4 | 5 | Total Columns 2 through 5 | | |
| | | 2 | 3 | | | | | |
| | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | | Deposit-Type Contracts | |
| 1. Alabama..... | AL | N | 69,394 | 1,713 | 17,590 | | 88,697 | |
| 2. Alaska..... | AK | N | 627 | 225 | 658 | | 1,510 | |
| 3. Arizona..... | AZ | N | 51,611 | 90,350 | 47,387 | | 189,348 | |
| 4. Arkansas..... | AR | N | 107,558 | 44,036 | 48,673 | | 200,267 | |
| 5. California..... | CA | L | 510,978 | 460,681 | 461,004 | | 1,432,663 | |
| 6. Colorado..... | CO | L | 73,851 | 32,275 | 46,544 | | 152,670 | |
| 7. Connecticut..... | CT | N | 2,728 | | 5,343 | | 8,071 | |
| 8. Delaware..... | DE | N | 9,542 | | 2,554 | | 12,096 | |
| 9. District of Columbia..... | DC | L | 7,561 | 5,000 | 6,941 | | 19,502 | |
| 10. Florida..... | FL | N | 69,342 | 28,438 | 21,127 | | 118,907 | |
| 11. Georgia..... | GA | N | 163,928 | 129,195 | 76,212 | | 369,335 | |
| 12. Hawaii..... | HI | N | | | | | 0 | |
| 13. Idaho..... | ID | N | 24,289 | 1,000 | 36,554 | | 61,843 | |
| 14. Illinois..... | IL | N | 375,830 | 333,725 | 268,545 | | 978,100 | |
| 15. Indiana..... | IN | N | 155,497 | 38,758 | 97,849 | | 292,104 | |
| 16. Iowa..... | IA | N | 67,694 | 64,752 | 37,710 | | 170,156 | |
| 17. Kansas..... | KS | N | 127,244 | 308,912 | 60,697 | | 496,853 | |
| 18. Kentucky..... | KY | N | 105,114 | 653 | 32,073 | | 137,840 | |
| 19. Louisiana..... | LA | N | 113,928 | 31,839 | 94,199 | | 239,966 | |
| 20. Maine..... | ME | N | 3,237 | | 622 | | 3,859 | |
| 21. Maryland..... | MD | N | 45,852 | 6,500 | 6,764 | | 59,116 | |
| 22. Massachusetts..... | MA | N | 10,262 | | 7,744 | | 18,006 | |
| 23. Michigan..... | MI | N | 38,991 | 119,254 | 22,884 | | 181,129 | |
| 24. Minnesota..... | MN | N | 61,882 | 7,970 | 32,470 | | 102,322 | |
| 25. Mississippi..... | MS | N | 33,562 | 5,467 | 14,753 | | 53,782 | |
| 26. Missouri..... | MO | N | 168,554 | 538,912 | 86,438 | | 793,904 | |
| 27. Montana..... | MT | N | 21,487 | 8,708 | 17,229 | | 47,424 | |
| 28. Nebraska..... | NE | N | 125,577 | 8,858 | 98,017 | | 232,452 | |
| 29. Nevada..... | NV | N | 6,592 | | 5,355 | | 11,947 | |
| 30. New Hampshire..... | NH | N | | | | | 0 | |
| 31. New Jersey..... | NJ | N | 109,362 | 3,550 | 192,771 | | 305,683 | |
| 32. New Mexico..... | NM | L | 13,253 | 3,616 | 11,096 | | 27,965 | |
| 33. New York..... | NY | N | 129,244 | 82,706 | 61,580 | | 273,530 | |
| 34. North Carolina..... | NC | N | 91,758 | 3,155 | 32,703 | | 127,616 | |
| 35. North Dakota..... | ND | N | 63,764 | 225 | 33,113 | | 97,102 | |
| 36. Ohio..... | OH | L | 205,975 | 219,842 | 91,590 | | 517,407 | |
| 37. Oklahoma..... | OK | N | 35,877 | | 11,091 | | 46,968 | |
| 38. Oregon..... | OR | N | 10,939 | 30,000 | 11,432 | | 52,371 | |
| 39. Pennsylvania..... | PA | L | 125,927 | 102,058 | 114,655 | | 342,640 | |
| 40. Rhode Island..... | RI | N | 1,177 | | 28 | | 1,205 | |
| 41. South Carolina..... | SC | N | 70,257 | 4,500 | 35,883 | | 110,640 | |
| 42. South Dakota..... | SD | N | 4,904 | | 4,783 | | 9,687 | |
| 43. Tennessee..... | TN | N | 73,393 | 200 | 37,180 | | 110,773 | |
| 44. Texas..... | TX | N | 222,346 | 263,282 | 174,393 | | 660,021 | |
| 45. Utah..... | UT | N | 24,416 | | 13,270 | | 37,686 | |
| 46. Vermont..... | VT | N | 342 | | 120 | | 462 | |
| 47. Virginia..... | VA | N | 94,689 | 9,200 | 44,481 | | 148,370 | |
| 48. Washington..... | WA | L | 30,659 | 6,700 | 33,238 | | 70,597 | |
| 49. West Virginia..... | WV | L | 51,530 | 6,950 | 28,215 | | 86,695 | |
| 50. Wisconsin..... | WI | N | 61,437 | 11,483 | 37,692 | | 110,612 | |
| 51. Wyoming..... | WY | N | 91,262 | 12,093 | 56,565 | | 159,920 | |
| 52. American Samoa..... | AS | N | | | | | 0 | |
| 53. Guam..... | GU | N | | | | | 0 | |
| 54. Puerto Rico..... | PR | N | | | | | 0 | |
| 55. US Virgin Islands..... | VI | N | | | | | 0 | |
| 56. Northern Mariana Islands..... | MP | N | | | | | 0 | |
| 57. Canada..... | CAN | N | | | | | 0 | |
| 58. Aggregate Other Alien..... | OT | .XXX. | 0 | 0 | 0 | 0 | 0 | |
| 59. Subtotals..... | (a)XXX | | 4,065,223 | 3,026,781 | 2,679,815 | 0 | 9,771,819 | |
| 90. Reporting entity contributions for employee benefit plans | .XXX. | | | | | | 0 | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities..... | .XXX. | | | | | | 0 | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period..... | .XXX. | | | | | | 0 | |
| 93. Premium or annuity considerations waived under disability or other contract provisions..... | .XXX. | | | | | | 0 | |
| 94. Aggregate other amounts not allocable by state..... | .XXX. | | 0 | 0 | 0 | 0 | 0 | |
| 95. Totals (Direct Business)..... | .XXX. | | 4,065,223 | 3,026,781 | 2,679,815 | 0 | 9,771,819 | |
| 96. Plus reinsurance assumed..... | .XXX. | | | | | | 0 | |
| 97. Totals (All Business)..... | .XXX. | | 4,065,223 | 3,026,781 | 2,679,815 | 0 | 9,771,819 | |
| 98. Less reinsurance ceded..... | .XXX. | | 263,064 | | | | 263,064 | |
| 99. Totals (All Business) less reinsurance ceded..... | .XXX. | | 3,802,159 | 3,026,781 | 2,679,815 | 0 | 159,629 | |

DETAILS OF WRITE-INS

| | | | | | | | |
|---------------------------------------------------------------------------|-------|--|---|---|---|---|---|
| 58001..... | .XXX. | | | | | | 0 |
| 58002..... | .XXX. | | | | | | 0 |
| 58003..... | .XXX. | | | | | | 0 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page..... | .XXX. | | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003 plus 58998) (Line 58 above)..... | .XXX. | | 0 | 0 | 0 | 0 | 0 |
| 9401..... | .XXX. | | | | | | 0 |
| 9402..... | .XXX. | | | | | | 0 |
| 9403..... | .XXX. | | | | | | 0 |
| 9498. Summary of remaining write-ins for Line 94 from overflow page..... | .XXX. | | 0 | 0 | 0 | 0 | 0 |
| 9499. Totals (Lines 9401 thru 9403 plus 9498) (Line 94 above)..... | .XXX. | | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 8
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ... 0

R - Registered - Non-domiciled RRGs..... 0
 Q - Qualified - Qualified or accredited reinsurer..... 0
 N - None of the above - Not allowed to write business in the state..... 49

Sch. Y - Pt. 1
NONE

Sch. Y - Pt. 1A
NONE

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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? | NO |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |

Explanations:

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

Bar Code:



**United Transportation Union Insurance Association
Overflow Page for Write-Ins**

Additional Write-ins for Liabilities:

| | 1 Current Statement Date | 2 December 31, Prior Year |
|-------------------------------------------------------|--------------------------------|---------------------------------|
| 2204. Services Agreement..... | 18,116 | |
| 2297. Summary of remaining write-ins for Line 22..... | 18,116 | 0 |

United Transportation Union Insurance Association SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 1,478,454 | 1,520,100 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | | |
| 2.2 Additional investment made after acquisition..... | | |
| 3. Current year change in encumbrances..... | | |
| 4. Total gain (loss) on disposals..... | 2,252,332 | |
| 5. Deduct amounts received on disposals..... | 3,716,632 | |
| 6. Total foreign exchange change in book/adjusted carrying value..... | | |
| 7. Deduct current year's other-than-temporary impairment recognized..... | | |
| 8. Deduct current year's depreciation..... | 14,154 | 41,646 |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | (0) | 1,478,454 |
| 10. Deduct total nonadmitted amounts..... | | |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | (0) | 1,478,454 |

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|----------------------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 217,061,016 | 214,188,878 |
| 2. Cost of bonds and stocks acquired..... | 13,553,023 | 19,923,758 |
| 3. Accrual of discount..... | 83,497 | 68,328 |
| 4. Unrealized valuation increase (decrease)..... | 681,933 | 2,455,559 |
| 5. Total gain (loss) on disposals..... | 11,433 | 604,131 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 11,966,554 | 19,640,503 |
| 7. Deduct amortization of premium..... | 292,446 | 539,135 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... | | |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees..... | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... | 219,131,903 | 217,061,016 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 219,131,903 | 217,061,016 |

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|------------------------------------------|----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a)..... | 136,346,619 | 1,497,947 | 1,332,803 | (1,366,874) | 138,547,426 | 136,346,619 | 135,144,890 | 140,274,985 |
| 2. NAIC 2 (a)..... | 59,142,226 | 2,887,994 | 1,491,961 | 1,312,555 | 56,896,047 | 59,142,226 | 61,850,815 | 56,138,216 |
| 3. NAIC 3 (a)..... | | | | | 826,153 | | 0 | |
| 4. NAIC 4 (a)..... | 592,542 | | | (57) | 592,625 | 592,542 | 592,485 | 592,681 |
| 5. NAIC 5 (a)..... | | | | | | | 0 | |
| 6. NAIC 6 (a)..... | | | | | | | 0 | |
| 7. Total Bonds..... | 196,081,387 | 4,385,942 | 2,824,764 | (54,376) | 196,862,251 | 196,081,387 | 197,588,189 | 197,005,882 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1..... | | | | | | | 0 | |
| 9. NAIC 2..... | | | | | | | 0 | |
| 10. NAIC 3..... | | | | | | | 0 | |
| 11. NAIC 4..... | | | | | | | 0 | |
| 12. NAIC 5..... | | | | | | | 0 | |
| 13. NAIC 6..... | | | | | | | 0 | |
| 14. Total Preferred Stock..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock..... | 196,081,387 | 4,385,942 | 2,824,764 | (54,376) | 196,862,251 | 196,081,387 | 197,588,189 | 197,005,882 |

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**Sch. DA - Pt. 1
NONE**

**Sch. DA - Verification
NONE**

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 925,973 | 2,744,066 |
| 2. Cost of cash equivalents acquired..... | 21,943,519 | 28,501,008 |
| 3. Accrual of discount..... | | |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | | |
| 6. Deduct consideration received on disposals..... | 19,604,445 | 30,319,100 |
| 7. Deduct amortization of premium..... | | |
| 8. Total foreign exchange change in book/ adjusted carrying value..... | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 3,265,047 | 925,973 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 3,265,047 | 925,973 |

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

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

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

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

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

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

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-----------------------------------------------------|------------------------------------------------------|---|---------|---------------|------------------------------|---------------------------|-------------|-----------|-----------------------------------------|------------------------------------------|
| CUSIP Identification | Description | | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | |
| 002824 | BE | 9 | | 07/09/2018 | US Bancorp | | 301,834 | 305,000 | 1,123 | 2 |
| 00912X | AV | 6 | | 09/25/2018 | Goldman Sachs | | 291,539 | 315,000 | 5,519 | 2 |
| 032654 | AM | 7 | | 07/12/2018 | Wells Fargo | | 301,255 | 310,000 | 996 | 2 |
| 40573L | AL | 0 | | 09/17/2018 | Morgan Stanley | | 299,841 | 300,000 | | 1 |
| 40573L | AW | 6 | | 09/17/2018 | Morgan Stanley | | 563,729 | 565,000 | | 1 |
| 459506 | AL | 5 | | 09/26/2018 | VARIOUS | | 500,697 | 502,000 | | 2 |
| 666807 | BG | 6 | | 07/02/2018 | Marketaxess Corp. | | 297,759 | 300,000 | 4,090 | 2 |
| 68233J | BF | 0 | | 08/10/2018 | Citigroup Global Mkts | | 634,378 | 635,000 | | 1 |
| 69352P | AF | 0 | | 07/09/2018 | VARIOUS | | 299,452 | 305,000 | 1,095 | 2 |
| 816851 | AU | 3 | | 07/02/2018 | Bony/Toronto Dominion Sec. | | 299,401 | 295,000 | 1,029 | 2 |
| 92343V | BR | 4 | | 07/09/2018 | US Bancorp | | 299,004 | 280,000 | 4,566 | 2FE |
| 225433 | AT | 8 | | 07/02/2018 | Millennium Advisors LLC | | 297,054 | 300,000 | 697 | 2 |
| 3899999 | Total - Bonds - Industrial and Miscellaneous | | | | | | 4,385,942 | 4,412,000 | 19,114 | .XXX |
| 8399997 | Total - Bonds - Part 3 | | | | | | 4,385,942 | 4,412,000 | 19,114 | .XXX |
| 8399999 | Total - Bonds | | | | | | 4,385,942 | 4,412,000 | 19,114 | .XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | |
| 233203 | 37 | 1 | | 07/02/2018 | VENDOR CODE 000 NOT IN TABLE | | 1,132,195 | 15,670 | XXX | L |
| 744336 | 50 | 4 | | 07/23/2018 | Dividend Reinvestment | | 445,279 | 10,696 | XXX | L |
| 922040 | 10 | 0 | | 09/24/2018 | Dividend Reinvestment | | 199,933 | 53,346 | XXX | L |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous | | | | | | 79,711 | 79,711 | XXX | 0 |
| Common Stocks - Mutual Funds | | | | | | | | | | |
| 922908 | 64 | 5 | | 09/28/2018 | Dividend Reinvestment | | 21,057 | 4,272 | XXX | L |
| 9299999 | Total - Common Stocks - Mutual Funds | | | | | | 4,272 | 4,272 | XXX | 0 |
| 9799997 | Total - Common Stocks - Part 3 | | | | | | 83,983 | 83,983 | XXX | 0 |
| 9799999 | Total - Common Stocks | | | | | | 83,983 | 83,983 | XXX | 0 |
| 9899999 | Total - Preferred and Common Stocks | | | | | | 83,983 | 83,983 | XXX | 0 |
| 9999999 | Total - Bonds, Preferred and Common Stocks | | | | | | 4,469,925 | 4,412,000 | 19,114 | .XXX |

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

QE04

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|------------------------------------------------------------|--------------------------------------------------------------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) | |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | | | |
| 3128P7 | X9 9 FHLMC PC GOLD CASH 20 | | 09/15/2018 | PRINCIPAL RECEIPT | | 41,374 | 41,374 | 42,689 | 42,578 | | (1,204) | | (1,204) | | 41,374 | | | 0 | 625 | 01/01/2033 | 1 | |
| 31292S | AQ 3 FHLMC PC GOLD CASH 30 | | 09/15/2018 | PRINCIPAL RECEIPT | | 24,520 | 24,520 | 25,581 | 25,546 | | (1,026) | | (1,026) | | 24,520 | | | 0 | 434 | 10/01/2042 | 1 | |
| 31292S | AU 4 FHLMC PC GOLD CASH 30 | | 09/15/2018 | PRINCIPAL RECEIPT | | 30,908 | 30,908 | 32,420 | 32,375 | | (1,467) | | (1,467) | | 30,908 | | | 0 | 540 | 12/01/2042 | 1 | |
| 312946 | N9 3 FHLMC PC GOLD COMB 30 | | 09/15/2018 | PRINCIPAL RECEIPT | | 8,813 | 8,813 | 9,612 | 9,591 | | (778) | | (778) | | 8,813 | | | 0 | 242 | 03/01/2041 | 1 | |
| 3132HM | K2 6 FHLMC PC GOLD PC 30YR | | 09/15/2018 | PRINCIPAL RECEIPT | | 34,906 | 34,906 | 36,510 | 36,465 | | (1,558) | | (1,558) | | 34,906 | | | 0 | 618 | 09/01/2042 | 1 | |
| 31417E | SS 1 FNMA PASS-THRU LNG 30 YEAR | | 09/25/2018 | PRINCIPAL RECEIPT | | 15,197 | 15,197 | 15,059 | 15,062 | | 135 | | 135 | | 15,197 | | | 0 | 223 | 01/01/2043 | 1 | |
| 31417F | ML 9 FNMA PASS-THRU LNG 30 YEAR | | 09/25/2018 | PRINCIPAL RECEIPT | | 8,692 | 8,692 | 8,111 | 8,126 | | 566 | | 566 | | 8,692 | | | 0 | 102 | 01/01/2043 | 1 | |
| 31417H | CR 3 FNMA PASS-THRU LNG LP SF30YR | | 09/25/2018 | PRINCIPAL RECEIPT | | 53,820 | 53,820 | 56,351 | 56,190 | | (2,370) | | (2,370) | | 53,820 | | | 0 | 1,340 | 07/01/2043 | 1 | |
| 36202D | YY 1 GNMA II Pool 3427 | | 09/20/2018 | PRINCIPAL RECEIPT | | 4,845 | 4,845 | 4,749 | 4,757 | | 88 | | 88 | | 4,845 | | | 0 | 132 | 08/20/2033 | 1 | |
| 36290S | 5M 9 GNMA II Pool 616552 | | 09/20/2018 | PRINCIPAL RECEIPT | | 5,099 | 5,099 | 5,462 | 5,421 | | (322) | | (322) | | 5,099 | | | 0 | 195 | 08/20/2034 | 1 | |
| 36225A | KR 0 GNMA PASS-THRU 780304 | | 09/15/2018 | PRINCIPAL RECEIPT | | 3,478 | 3,478 | 4,000 | 3,573 | | (95) | | (95) | | 3,478 | | | 0 | 238 | 07/15/2021 | 1 | |
| 36225B | 4C 9 GNMA PASS-THRU 781719 | | 09/15/2018 | PRINCIPAL RECEIPT | | 8,759 | 8,759 | 9,211 | 9,187 | | (428) | | (428) | | 8,759 | | | 0 | 322 | 02/15/2034 | 1 | |
| 911759 | GL 6 Housing Urban Development | | 08/01/2018 | MATURITY | | 16,000 | 16,000 | 15,280 | 15,949 | | 51 | | 51 | | 16,000 | | | 0 | 861 | 08/01/2018 | 1 | |
| 0599999 | Total - Bonds - U.S. Government | | | | | | 256,411 | 256,411 | 265,034 | 264,820 | 0 | (8,409) | 0 | (8,409) | 0 | 256,411 | 0 | 0 | 0 | 5,871 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | | |
| 3128M4 | JF 1 FG G02662 | | 09/15/2018 | PRINCIPAL RECEIPT | | 3,693 | 3,693 | 3,933 | 3,871 | | (178) | | (178) | | 3,693 | | | 0 | 168 | 07/01/2034 | 1 | |
| 31292H | NC 4 FGC 01287 | | 09/15/2018 | PRINCIPAL RECEIPT | | 1,099 | 1,099 | 1,115 | 1,112 | | (13) | | (13) | | 1,099 | | | 0 | 43 | 01/01/2032 | 1 | |
| 3128M7 | VT 0 FGG 05726 | | 09/15/2018 | PRINCIPAL RECEIPT | | 9,655 | 9,655 | 10,247 | 10,219 | | (564) | | (564) | | 9,655 | | | 0 | 282 | 08/01/2039 | 1 | |
| 312935 | H8 5 FHLMC PC A8-8355 | | 09/15/2018 | PRINCIPAL RECEIPT | | 3,440 | 3,440 | 3,475 | 3,474 | | (34) | | (34) | | 3,440 | | | 0 | 91 | 09/01/2039 | 1 | |
| 3128M7 | LX 2 FHLMC PC 5442 | | 09/15/2018 | PRINCIPAL RECEIPT | | 4,724 | 4,724 | 5,320 | 5,068 | | (344) | | (344) | | 4,724 | | | 0 | 240 | 07/01/2032 | 1 | |
| 3128M8 | 3G 7 FHLMC PC G06799 GOLD COMB 30 | | 09/15/2018 | PRINCIPAL RECEIPT | | 25,128 | 25,128 | 25,725 | 25,684 | | (557) | | (557) | | 25,128 | | | 0 | 516 | 11/01/2041 | 1 | |
| 3137B4 | HD 1 FHLMC REMIC SERIES 4247 | | 09/15/2018 | PRINCIPAL RECEIPT | | 47,549 | 47,549 | 52,245 | 50,441 | | (2,892) | | (2,892) | | 47,549 | | | 0 | 1,250 | 12/15/2042 | 1AM | |
| 3138EB | PJ 8 FN AK6724 | | 09/25/2018 | PRINCIPAL RECEIPT | | 7,813 | 7,813 | 7,983 | 7,964 | | (151) | | (151) | | 7,813 | | | 0 | 141 | 03/01/2042 | 1 | |
| 31371K | Y7 0 FN 254634 | | 09/25/2018 | PRINCIPAL RECEIPT | | 2,439 | 2,439 | 2,450 | 2,440 | | (2) | | (2) | | 2,439 | | | 0 | 80 | 02/01/2023 | 1 | |
| 31402C | U6 7 FN 725205 | | 09/25/2018 | PRINCIPAL RECEIPT | | 3,740 | 3,740 | 3,743 | 3,740 | | 0 | | 0 | | 3,740 | | | 0 | 110 | 03/01/2034 | 1 | |
| 31404V | TS 7 FN 780061 | | 09/25/2018 | PRINCIPAL RECEIPT | | 1,242 | 1,242 | 1,241 | 1,241 | | 1 | | 1 | | 1,242 | | | 0 | 37 | 05/01/2034 | 1 | |
| 31407F | GC 8 FN 829195 | | 09/25/2018 | PRINCIPAL RECEIPT | | 57 | 57 | 55 | 55 | | 2 | | 2 | | 57 | | | 0 | 2 | 07/01/2035 | 1 | |
| 31408F | YA 1 FN 849893 | | 09/25/2018 | PRINCIPAL RECEIPT | | 17,282 | 17,282 | 16,116 | 16,649 | | 633 | | 633 | | 17,282 | | | 0 | 357 | 11/01/2023 | 1 | |
| 31408G | Y2 7 FN 851329 | | 09/25/2018 | PRINCIPAL RECEIPT | | 234 | 234 | 232 | 232 | | 3 | | 3 | | 234 | | | 0 | 8 | 02/01/2036 | 1 | |
| 31419A | KZ 9 FN Pool AE0311 | | 09/25/2018 | PRINCIPAL RECEIPT | | 12,952 | 12,952 | 12,964 | 12,961 | | (9) | | (9) | | 12,952 | | | 0 | 267 | 08/01/2040 | 1 | |
| 31371K | 7E 5 FNMA PASS-THRU 254793 | | 09/25/2018 | PRINCIPAL RECEIPT | | 4,427 | 4,427 | 4,438 | 4,436 | | (9) | | (9) | | 4,427 | | | 0 | 129 | 07/01/2033 | 1 | |
| 31381D | 2J 3 FNMA PASS-THRU 458077 | | 09/25/2018 | PRINCIPAL RECEIPT | | 2,273 | 2,273 | 2,466 | 2,404 | | (131) | | (131) | | 2,273 | | | 0 | 97 | 08/15/2027 | 1 | |
| 31385J | DJ 4 FNMA PASS-THRU 545605 | | 09/25/2018 | PRINCIPAL RECEIPT | | 3,105 | 3,105 | 3,408 | 3,367 | | (262) | | (262) | | 3,105 | | | 0 | 130 | 05/01/2032 | 1 | |
| 31403D | T8 2 FNMA PASS-THRU 745875 | | 09/25/2018 | PRINCIPAL RECEIPT | | 4,382 | 4,382 | 4,703 | 4,690 | | (308) | | (308) | | 4,382 | | | 0 | 171 | 09/01/2036 | 1 | |
| 31403U | PF 2 FNMA PASS-THRU 758322 | | 09/25/2018 | PRINCIPAL RECEIPT | | 9,821 | 9,821 | 10,258 | 10,237 | | (416) | | (416) | | 9,821 | | | 0 | 312 | 12/01/2033 | 1 | |
| 31416C | FS 0 FNMA PASS-THRU 995777 | | 09/25/2018 | PRINCIPAL RECEIPT | | 30,223 | 30,223 | 32,868 | 32,493 | | (2,269) | | (2,269) | | 30,223 | | | 0 | 1,187 | 04/01/2033 | 1 | |
| 3136AE | GQ 4 FNMA REMIC TRUST 2013-M7 | | 09/25/2018 | PRINCIPAL RECEIPT | | 82,592 | 82,592 | 76,172 | 78,793 | | 3,799 | | 3,799 | | 82,592 | | | 0 | 1,118 | 12/25/2022 | 1AM | |
| 31396Y | S2 9 FNR 2008-26 ZK | | 09/25/2018 | PRINCIPAL RECEIPT | | 30,647 | 30,647 | 22,352 | 28,961 | | 1,686 | | 1,686 | | 30,647 | | | 0 | 95 | 04/25/2038 | 1 | |
| 31397N | WX 9 FNR 2009-30 Z | | 09/25/2018 | PRINCIPAL RECEIPT | | 111,430 | 111,430 | 90,888 | 106,440 | | 4,990 | | 4,990 | | 111,430 | | | 0 | 417 | 05/25/2039 | 1 | |
| 57586N | MV 0 MASSACHUSETTS ST HSG FIN AGY | | 09/17/2018 | Call | | 125,000 | 125,000 | 125,000 | 125,000 | | 0 | | 0 | | 125,000 | | | 0 | 3,023 | 06/01/2043 | 1FE | |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 544,948 | 544,948 | 519,396 | 541,972 | 0 | 2,975 | 0 | 2,975 | 0 | 544,948 | 0 | 0 | 0 | 10,267 | XXX | XXX |

QE05

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---------------------------------------------|---------------------------------------------------|---------------------------------|---------------|------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 00507U AS 0 | ACTAVIS FUNDING SCS..... | | 09/11/2018 | Goldman Sachs..... | | 512,153 | 520,000 | 523,523 | 522,636 | | (208) | | (208) | | 522,428 | | (10,275) | (10,275) | 21,937 | 03/15/2025 | 2FE..... |
| 14040H BJ 3 | CAPITAL ONE FINL CORP..... | | 09/26/2018 | Millennium Advisors LLC..... | | 315,588 | 325,000 | 326,843 | 326,489 | | (117) | | (117) | | 326,372 | | (10,784) | (10,784) | 10,679 | 10/29/2025 | 2FE..... |
| 40414L AL 3 | HCP INC..... | | 09/25/2018 | UBS Securities..... | | 336,799 | 345,000 | 343,789 | 344,135 | | 85 | | 85 | | 344,220 | | (7,420) | (7,420) | 14,854 | 08/15/2024 | 2FE..... |
| 582839 AJ 5 | MEAD JOHNSON NUTRITION CO..... | | 09/12/2018 | Morgan Stanley..... | | 29,887 | 30,000 | 29,971 | 29,982 | | 4 | | 4 | | 29,986 | | (99) | (99) | 743 | 11/15/2020 | 1FE..... |
| 855244 AH 2 | STARBUCKS CORP..... | | 09/26/2018 | Mlpts inc/fixed..... | | 283,311 | 300,000 | 298,891 | 298,937 | | 4 | | 4 | | 298,940 | | (15,629) | (15,629) | 10,069 | 06/15/2045 | 2FE..... |
| 907818 DA 3 | Union Pacific Corp..... | | 08/15/2018 | MATURITY..... | | 500,000 | 500,000 | 498,305 | 499,831 | | 169 | | 169 | | 500,000 | | | | 28,500 | 08/15/2018 | 1FE..... |
| 90783W AA 1 | Union Pacific RR Co..... | | 07/02/2018 | Sink PMT @ 100.0000000..... | | 1,057 | 1,057 | 1,057 | 1,057 | | | | 0 | | 1,057 | | | | 38 | 07/02/2030 | 1FE..... |
| 929227 ZC 3 | WAMU 2002 - AR18 A..... | | 09/25/2018 | PRINCIPAL RECEIPT..... | | 401 | 401 | 399 | 398 | | 3 | | 3 | | 401 | | | | 8 | 01/25/2033 | 1FM..... |
| 3899999 | Total - Bonds - Industrial and Miscellaneous..... | | | | | 1,979,197 | 2,021,458 | 2,022,777 | 2,023,466 | 0 | (61) | 0 | (61) | 0 | 2,023,405 | 0 | (44,208) | (44,208) | 86,827 | XXX | XXX |
| 8399997 | Total - Bonds - Part 4..... | | | | | 2,780,556 | 2,822,817 | 2,807,207 | 2,830,258 | 0 | (5,494) | 0 | (5,494) | 0 | 2,824,764 | 0 | (44,208) | (44,208) | 102,966 | XXX | XXX |
| 8399999 | Total - Bonds..... | | | | | 2,780,556 | 2,822,817 | 2,807,207 | 2,830,258 | 0 | (5,494) | 0 | (5,494) | 0 | 2,824,764 | 0 | (44,208) | (44,208) | 102,966 | XXX | XXX |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | 2,780,556 | XXX | 2,807,207 | 2,830,258 | 0 | (5,494) | 0 | (5,494) | 0 | 2,824,764 | 0 | (44,208) | (44,208) | 102,966 | XXX | XXX |

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

QE05.1

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|---------------------------------------|-----------|-----------------------|---------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------------|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Open Depositories | | | | | | | | |
| US Bank..... St Paul, MN..... | | | | | (201,126) | (372,826) | (312,841) | XXX |
| 0199999. Total Open Depositories..... | XXX | XXX | 0 | 0 | (201,126) | (372,826) | (312,841) | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX | 0 | 0 | (201,126) | (372,826) | (312,841) | XXX |
| 0599999. Total Cash..... | XXX | XXX | 0 | 0 | (201,126) | (372,826) | (312,841) | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due & Accrued | 9 Amount Received During Year |
|---------------------------------------------------|-------------------------------------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| U.S. Government Bonds - Issuer Obligations | | | | | | | | |
| | First America Prime Oblig Fund CI Y..... | | Various..... | | | 3,265,048 | | 20,496 |
| 0199999 | U.S. Government Bonds - Issuer Obligations..... | | | | | 3,265,048 | .0 | 20,496 |
| 0599999 | Total - U.S. Government Bonds..... | | | | | 3,265,048 | .0 | 20,496 |
| Total Bonds | | | | | | | | |
| 7799999 | Subtotals - Issuer Obligations..... | | | | | 3,265,048 | .0 | 20,496 |
| 8399999 | Subtotals - Bonds..... | | | | | 3,265,048 | .0 | 20,496 |
| 8899999 | Total - Cash Equivalents..... | | | | | 3,265,048 | .0 | 20,496 |

QE13