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# ANNUAL STATEMENT

**For the Year Ended December 31, 2019**

of the Condition and Affairs of the

# PROGRESSIVE EXPRESS INSURANCE COMPANY

| | | |
|---|---|---|
| NAIC Group Code.....155, 155 (Current Period) (Prior Period) | NAIC Company Code..... 10193 | Employer's ID Number..... 59-3213719 |
| Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US |
| Incorporated/Organized..... August 12, 1994 | Commenced Business..... March 17, 1997 | |

| | | |
|---|---|---|
| Statutory Home Office | 6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 440-461-5000<br>*(Area Code) (Telephone Number)* |
| Mail Address | P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 440-395-4460<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | PROGRESSIVE.COM | |
| Statutory Statement Contact | MARY BETH ANDREANO<br>*(Name)* | 440-395-4460<br>*(Area Code) (Telephone Number)* |
| | FINANCIAL_REPORTING@PROGRESSIVE.COM<br>*(E-Mail Address)* | 440-603-5500<br>*(Fax Number)* |

## POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| WILLIAM RAYMOND KAMPF | PRESIDENT | PATRICIA MITCHELL CORWIN | SECRETARY |
| KAREN BARONE BAILO | TREASURER | | |

## OTHER

| | | | |
|---|---|---|---|
| JEANETTE LOUISE HISEK | (VICE PRESIDENT) | MATTHEW DAVID KAMER # | (VICE PRESIDENT) |
| MICHAEL JOHN MILLER | (VICE PRESIDENT) | MARGARET ANN ROSE | (ASST. SECRETARY) |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| KAREN BARONE BAILO | PATRICIA ONODY BEMER | JEANETTE LOUISE HISEK | WILLIAM RAYMOND KAMPF |
| MICHAEL JOHN MILLER | | | |

State of........ OHIO
County of..... CUYAHOGA

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| WILLIAM RAYMOND KAMPF | MARGARET ANN ROSE | KAREN BARONE BAILO |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| PRESIDENT | ASSISTANT SECRETARY | TREASURER |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 18TH day of FEBRUARY, 2020

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage of Column 1 Line 13 | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage of Column 5 Line 13 |
|---|---|---|---|---|---|---|
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. Governments | 98,704,590 | 54.7 | 98,704,590 | | 98,704,590 | 54.7 |
| 1.02 All Other Governments | | 0.0 | | | 0 | 0.0 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed | 3,056,931 | 1.7 | 3,056,931 | | 3,056,931 | 1.7 |
| 1.06 Industrial and Miscellaneous | 73,548,163 | 40.8 | 73,548,163 | | 73,548,163 | 40.8 |
| 1.07 Hybrid Securities | | 0.0 | | | 0 | 0.0 |
| 1.08 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 1.09 SVO Identified Funds | | 0.0 | | | 0 | 0.0 |
| 1.10 Unaffiliated Bank Loans | | 0.0 | | | 0 | 0.0 |
| 1.11 Total Long-Term Bonds | 175,309,684 | 97.2 | 175,309,684 | 0 | 175,309,684 | 97.2 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 2.02 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 2.03 Total Preferred Stock | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded | | 0.0 | | | 0 | 0.0 |
| 3.04 Parent, Subsidiaries and Affiliates Other | | 0.0 | | | 0 | 0.0 |
| 3.05 Mutual Funds | | 0.0 | | | 0 | 0.0 |
| 3.06 Unit Investment Trusts | | 0.0 | | | 0 | 0.0 |
| 3.07 Closed-End Funds | | 0.0 | | | 0 | 0.0 |
| 3.08 Total Common Stocks | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4. Mortgage Loans Schedule B): | | | | | | |
| 4.01 Farm Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.02 Residential Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.03 Commercial Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.04 Mezzanine Real Estate Loans | | 0.0 | | | 0 | 0.0 |
| 4.05 Total Mortgage Loans | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5. Real Estate (Schedule A): | | | | | | |
| 5.01 Properties Occupied by Company | | 0.0 | | | 0 | 0.0 |
| 5.02 Properties Held for Production of Income | | 0.0 | | | 0 | 0.0 |
| 5.03 Properties Held for Sale | | 0.0 | | | 0 | 0.0 |
| 5.04 Total Real Estate | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 6. Cash, Cash Equivalents, and Short-Term Investments:: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | | 0.0 | | | 0 | 0.0 |
| 6.02 Cash Equivalents (Schedule E, Part 2) | | 0.0 | | | 0 | 0.0 |
| 6.03 Short-Term Investments (Schedule DA) | 5,012,830 | 2.8 | 5,012,830 | | 5,012,830 | 2.8 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments | 5,012,830 | 2.8 | 5,012,830 | 0 | 5,012,830 | 2.8 |
| 7. Contract Loans | | 0.0 | | | 0 | 0.0 |
| 8. Derivatives (Schedule DB) | | 0.0 | | | 0 | 0.0 |
| 9. Other Invested Assets (Schedule BA) | | 0.0 | | | 0 | 0.0 |
| 10. Receivables for Securities | | 0.0 | | | 0 | 0.0 |
| 11. Securities Lending (Schedule DL, Part 1) | | 0.0 | | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11) | | 0.0 | | | 0 | 0.0 |
| 13. Total Invested Assets | 180,322,514 | 100.0 | 180,322,514 | 0 | 180,322,514 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

**NONE**

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

**NONE**

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

**NONE**

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 233,332,996 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 177,398,343 |
| 3. | Accrual of discount | | 450,897 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | | |
| | 4.4 Part 4, Column 11 | | 0 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 4,796,548 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 240,449,837 |
| 7. | Deduct amortization of premium | | 219,263 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | 0 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2 | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 175,309,684 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 175,309,684 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 98,704,590 | 99,823,707 | 98,685,955 | 99,115,000 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 98,704,590 | 99,823,707 | 98,685,955 | 99,115,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | | | | |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 3,056,931 | 3,092,322 | 3,198,958 | 2,950,000 |
| Industrial and Miscellaneous, | 8. United States | 68,858,403 | 70,326,010 | 68,955,571 | 68,448,620 |
| SVO Identified Funds, Unaffiliated Bank Loans | 9. Canada | 4,689,760 | 4,725,285 | 4,676,432 | 4,713,327 |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | | | | |
| | 11. Totals | 73,548,163 | 75,051,295 | 73,632,003 | 73,161,947 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 175,309,684 | 177,967,324 | 175,516,916 | 175,226,947 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 0 | 0 | 0 | |
| | **26. Total Stocks** | 0 | 0 | 0 | |
| | **27. Total Bonds and Stocks** | 175,309,684 | 177,967,324 | 175,516,916 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | | 77,603,073 | 21,101,517 | | | XXX | 98,704,590 | 54.7 | 163,794,041 | 68.2 | 98,704,590 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals | 0 | 77,603,073 | 21,101,517 | 0 | 0 | XXX | 98,704,590 | 54.7 | 163,794,041 | 68.2 | 98,704,590 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 719,661 | 2,277,179 | 60,091 | | | XXX | 3,056,931 | 1.7 | 4,102,952 | 1.7 | 3,056,931 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 1,580,000 | 0.7 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 719,661 | 2,277,179 | 60,091 | 0 | 0 | XXX | 3,056,931 | 1.7 | 5,682,952 | 2.4 | 3,056,931 | 0 |

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

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

| NAIC Designation | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 30,256,992 | 16,249,187 | | | | XXX | 46,506,179 | 25.8 | 28,601,145 | 11.9 | 33,372,648 | 13,133,531 |
| 6.2 NAIC 2 | | 15,685,432 | 16,369,382 | | | XXX | 32,054,814 | 17.8 | 41,963,959 | 17.5 | 31,078,909 | 975,905 |
| 6.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals | 30,256,992 | 31,934,619 | 16,369,382 | 0 | 0 | XXX | 78,560,993 | 43.6 | 70,565,104 | 29.4 | 64,451,557 | 14,109,436 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Unaffiliated Bank Loans** | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **11. Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 30,976,653 | 96,129,439 | 21,161,608 | 0 | 0 | 0 | 148,267,700 | 82.2 | XXX | XXX | 135,134,169 | 13,133,531 |
| 11.2 NAIC 2 | (d) 0 | 15,685,432 | 16,369,382 | 0 | 0 | 0 | 32,054,814 | 17.8 | XXX | XXX | 31,078,909 | 975,905 |
| 11.3 NAIC 3 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 30,976,653 | 111,814,871 | 37,530,990 | 0 | 0 | 0 | (b) 180,322,514 | 100.0 | XXX | XXX | 166,213,078 | 14,109,436 |
| 11.8 Line 11.7 as a % of Col. 7 | 17.2 | 62.0 | 20.8 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 92.2 | 7.8 |
| **12. Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 22,233,285 | 162,394,483 | 11,870,370 | | | | XXX | XXX | 196,498,138 | 81.9 | 192,390,654 | 4,107,484 |
| 12.2 NAIC 2 | 6,593,937 | 14,845,817 | 22,104,205 | | | | XXX | XXX | 43,543,959 | 18.1 | 39,674,092 | 3,869,867 |
| 12.3 NAIC 3 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.4 NAIC 4 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.7 Totals | 28,827,222 | 177,240,300 | 33,974,575 | 0 | 0 | 0 | XXX | XXX | (b) 240,042,097 | 100.0 | 232,064,746 | 7,977,351 |
| 12.8 Line 12.7 as a % of Col. 9 | 12.0 | 73.8 | 14.2 | 0.0 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 96.7 | 3.3 |
| **13. Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 21,839,144 | 92,133,417 | 21,161,608 | | | | 135,134,169 | 74.9 | 192,390,654 | 80.1 | 135,134,169 | XXX |
| 13.2 NAIC 2 | | 14,709,527 | 16,369,382 | | | | 31,078,909 | 17.2 | 39,674,092 | 16.5 | 31,078,909 | XXX |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 21,839,144 | 106,842,944 | 37,530,990 | 0 | 0 | 0 | 166,213,078 | 92.2 | 232,064,746 | 96.7 | 166,213,078 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 13.1 | 64.3 | 22.6 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 12.1 | 59.3 | 20.8 | 0.0 | 0.0 | 0.0 | 92.2 | XXX | XXX | XXX | 92.2 | XXX |
| **14. Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | 9,137,509 | 3,996,022 | | | | | 13,133,531 | 7.3 | 4,107,484 | 1.7 | XXX | 13,133,531 |
| 14.2 NAIC 2 | | 975,905 | | | | | 975,905 | 0.5 | 3,869,867 | 1.6 | XXX | 975,905 |
| 14.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 9,137,509 | 4,971,927 | 0 | 0 | 0 | 0 | 14,109,436 | 7.8 | 7,977,351 | 3.3 | XXX | 14,109,436 |
| 14.8 Line 14.7 as a % of Col. 7 | 64.8 | 35.2 | 0.0 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 5.1 | 2.8 | 0.0 | 0.0 | 0.0 | 0.0 | 7.8 | XXX | XXX | XXX | XXX | 7.8 |

(a) Includes $.....14,109,436 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year of bonds with Z designations and $..........0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....5,012,830; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **1. U.S. Governments** | | | | | | | | | | | | |
| 1.01 Issuer Obligations | | 77,603,073 | 21,101,517 | | | XXX | 98,704,590 | 54.7 | 163,794,041 | 68.2 | 98,704,590 | |
| 1.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.05 Totals | 0 | 77,603,073 | 21,101,517 | 0 | 0 | XXX | 98,704,590 | 54.7 | 163,794,041 | 68.2 | 98,704,590 | 0 |
| **2. All Other Governments** | | | | | | | | | | | | |
| 2.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **3. U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 719,661 | 2,277,179 | 60,091 | | | XXX | 3,056,931 | 1.7 | 5,682,952 | 2.4 | 3,056,931 | |
| 5.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.05 Totals | 719,661 | 2,277,179 | 60,091 | 0 | 0 | XXX | 3,056,931 | 1.7 | 5,682,952 | 2.4 | 3,056,931 | 0 |
| **6. Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 9,381,838 | 19,681,454 | 16,369,382 | | | XXX | 45,432,674 | 25.2 | 46,071,443 | 19.2 | 37,944,426 | 7,488,248 |
| 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.04 Other Loan-Backed and Structured Securities | 20,875,154 | 12,253,165 | | | | XXX | 33,128,319 | 18.4 | 24,493,661 | 10.2 | 26,507,131 | 6,621,188 |
| 6.05 Totals | 30,256,992 | 31,934,619 | 16,369,382 | 0 | 0 | XXX | 78,560,993 | 43.6 | 70,565,104 | 29.4 | 64,451,557 | 14,109,436 |
| **7. Hybrid Securities** | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **8. Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.05 Affiliated Bank Loans-Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.06 Affiliated Bank Loans-Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.02 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.03 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Unaffiliated Bank Loans** | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.02 Unaffiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 10,101,499 | 99,561,706 | 37,530,990 | 0 | 0 | XXX | 147,194,195 | 81.6 | XXX | XXX | 139,705,947 | 7,488,248 |
| 11.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.04 Other Loan-Backed and Structured Securities | 20,875,154 | 12,253,165 | 0 | 0 | 0 | XXX | 33,128,319 | 18.4 | XXX | XXX | 26,507,131 | 6,621,188 |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 30,976,653 | 111,814,871 | 37,530,990 | 0 | 0 | 0 | 180,322,514 | 100.0 | XXX | XXX | 166,213,078 | 14,109,436 |
| 11.09 Line 11.08 as a % of Col. 7 | 17.2 | 62.0 | 20.8 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 92.2 | 7.8 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 10,832,660 | 170,741,201 | 33,974,575 | | | XXX | XXX | XXX | 215,548,436 | 89.8 | 207,571,085 | 7,977,351 |
| 12.02 Residential Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.03 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.04 Other Loan-Backed and Structured Securities | 17,994,562 | 6,499,099 | | | | XXX | XXX | XXX | 24,493,661 | 10.2 | 24,493,661 | |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.07 Unaffiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.08 Totals | 28,827,222 | 177,240,300 | 33,974,575 | 0 | 0 | 0 | XXX | XXX | 240,042,097 | 100.0 | 232,064,746 | 7,977,351 |
| 12.09 Line 12.08 as a % of Col. 9 | 12.0 | 73.8 | 14.2 | 0.0 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 96.7 | 3.3 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 7,585,178 | 94,589,779 | 37,530,990 | | | XXX | 139,705,947 | 77.5 | 207,571,085 | 86.5 | 139,705,947 | XXX |
| 13.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 14,253,966 | 12,253,165 | | | | XXX | 26,507,131 | 14.7 | 24,493,661 | 10.2 | 26,507,131 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 21,839,144 | 106,842,944 | 37,530,990 | 0 | 0 | 0 | 166,213,078 | 92.2 | 232,064,746 | 96.7 | 166,213,078 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 13.1 | 64.3 | 22.6 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 12.1 | 59.3 | 20.8 | 0.0 | 0.0 | 0.0 | 92.2 | XXX | XXX | XXX | 92.2 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 2,516,321 | 4,971,927 | | | | XXX | 7,488,248 | 4.2 | 7,977,351 | 3.3 | XXX | 7,488,248 |
| 14.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.04 Other Loan-Backed and Structured Securities | 6,621,188 | | | | | XXX | 6,621,188 | 3.7 | 0 | 0.0 | XXX | 6,621,188 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 9,137,509 | 4,971,927 | 0 | 0 | 0 | 0 | 14,109,436 | 7.8 | 7,977,351 | 3.3 | XXX | 14,109,436 |
| 14.09 Line 14.08 as a % of Col. 7 | 64.8 | 35.2 | 0.0 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 5.1 | 2.8 | 0.0 | 0.0 | 0.0 | 0.0 | 7.8 | XXX | XXX | XXX | XXX | 7.8 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

## Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 5,013,937 | 5,013,937 | | | |
| 2. Cost of short-term investments acquired | 5,019,900 | 5,019,900 | | | |
| 3. Accrual of discount | 0 | | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 5,000,000 | 5,000,000 | | | |
| 7. Deduct amortization of premium | 21,007 | 21,007 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 5,012,830 | 5,012,830 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 5,012,830 | 5,012,830 | 0 | 0 | 0 |

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

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

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

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

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

# Sch. DB - Verification
# NONE

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

## Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 1,695,164 | 1,695,164 | | |
| 2. Cost of cash equivalents acquired | 34,099,027 | 34,099,027 | | |
| 3. Accrual of discount | 99,430 | 99,430 | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 61 | 61 | | |
| 6. Deduct consideration received on disposals | 35,893,682 | 35,893,682 | | |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 0 | 0 |

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

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

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

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

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

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

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

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

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

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

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | 4 | 5 | 6 | 7 | Fair Value 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 5K 2 | US TREASURY NOTE | | | | 1 | 14,916,211 | 104.441 | 15,666,150 | 15,000,000 | 14,933,978 | | 15,935 | | | 2.875 | 2.997 | AO | 73,455 | 431,250 | 11/13/2018. | 10/31/2023. |
| 912828 6L 9 | US TREASURY NOTE | | | | 1 | 9,907,422 | 102.644 | 10,264,400 | 10,000,000 | 9,916,260 | | 8,839 | | | 2.250 | 2.395 | MS | 57,172 | 112,500 | 04/09/2019. | 03/31/2026. |
| 912828 6T 2 | US TREASURY NOTE | | | | 1 | 5,151,953 | 103.858 | 5,192,900 | 5,000,000 | 5,144,979 | | (6,974) | | | 2.375 | 2.033 | MN | 15,333 | 59,375 | 07/01/2019. | 05/15/2029. |
| 912828 7A 2 | US TREASURY NOTE | | | | 1 | 5,004,297 | 100.020 | 5,001,000 | 5,000,000 | 5,003,534 | | (763) | | | 1.625 | 1.577 | JD | 223 | 40,625 | 08/27/2019. | 06/30/2021. |
| 912828 VS 6 | US TREASURY NOTE | SD | | | 1 | 3,512,007 | 102.923 | 3,411,897 | 3,315,000 | 3,417,016 | | (27,243) | | | 2.500 | 1.619 | FA | 31,303 | 82,875 | 07/15/2016. | 08/15/2023. |
| 912828 X7 0 | US TREASURY NOTE | | | | 1 | 7,625,625 | 101.282 | 8,102,560 | 8,000,000 | 7,712,297 | | 61,437 | | | 2.000 | 2.889 | AO | 27,253 | 160,000 | 07/31/2018. | 04/30/2024. |
| 912828 Y8 7 | US TREASURY NOTE | | | | 1 | 5,089,844 | 100.227 | 5,011,350 | 5,000,000 | 5,083,833 | | (6,011) | | | 1.750 | 1.371 | JJ | 36,617 | | 08/28/2019. | 07/31/2024. |
| 912828 YE 4 | US TREASURY NOTE | | | | 1 | 14,531,527 | 97.995 | 14,503,260 | 14,800,000 | 14,546,307 | | 14,779 | | | 1.250 | 1.633 | FA | 62,514 | | 09/20/2019. | 08/31/2024. |
| 912828 YG 9 | US TREASURY NOTE | | | | 1 | 5,056,445 | 98.690 | 4,934,500 | 5,000,000 | 5,054,626 | | (1,819) | | | 1.625 | 1.454 | MS | 20,645 | | 10/07/2019. | 09/30/2026. |
| 912828 YH 7 | US TREASURY NOTE | | | | 1 | 5,033,984 | 99.072 | 4,953,600 | 5,000,000 | 5,032,423 | | (1,562) | | | 1.500 | 1.358 | MS | 19,057 | | 10/07/2019. | 09/30/2024. |
| 912828 YM 6 | US TREASURY NOTE | | | | 1 | 20,389,355 | 99.071 | 20,309,555 | 20,500,000 | 20,391,969 | | 2,613 | | | 1.500 | 1.614 | AO | 52,376 | | 12/03/2019. | 10/31/2024. |
| 912828 YU 8 | US TREASURY NOTE | | | | 1 | 985,625 | 98.614 | 986,140 | 1,000,000 | 985,651 | | 26 | | | 1.625 | 1.847 | MN | 1,421 | | 12/26/2019. | 11/30/2026. |
| 912828 YV 6 | US TREASURY NOTE | | | | 1 | 1,481,660 | 99.093 | 1,486,395 | 1,500,000 | 1,481,717 | | 57 | | | 1.500 | 1.760 | MN | 1,967 | | 12/24/2019. | 11/30/2024. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 98,685,955 | XXX | 99,823,707 | 99,115,000 | 98,704,590 | 0 | 59,314 | 0 | 0 | XXX | XXX | XXX | 399,336 | 886,625 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 98,685,955 | XXX | 99,823,707 | 99,115,000 | 98,704,590 | 0 | 59,314 | 0 | 0 | XXX | XXX | XXX | 399,336 | 886,625 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 34074M KB 6 | FLORIDA HSG FIN CORP REV | | | 2 | 1FE | 1,886,274 | 104.579 | 1,835,361 | 1,755,000 | 1,803,324 | | (7,396) | | | 4.000 | 2.348 | JJ | 35,100 | 70,200 | 12/12/2013. | 07/01/2035. |
| 63968M JN 0 | NEBRASKA ST | | | 2 | 1FE | 1,312,684 | 105.185 | 1,256,961 | 1,195,000 | 1,253,607 | | (12,393) | | | 4.000 | 1.849 | MS | 15,933 | 47,800 | 07/24/2014. | 09/01/2044. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 3,198,958 | XXX | 3,092,322 | 2,950,000 | 3,056,931 | 0 | (19,789) | 0 | 0 | XXX | XXX | XXX | 51,033 | 118,000 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 3,198,958 | XXX | 3,092,322 | 2,950,000 | 3,056,931 | 0 | (19,789) | 0 | 0 | XXX | XXX | XXX | 51,033 | 118,000 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 03027X AJ 9 | AMERICAN TOWER CORP | | | 2 | 2FE | 2,089,797 | 109.076 | 2,288,414 | 2,098,000 | 2,091,219 | | 931 | | | 4.400 | 4.460 | FA | 34,873 | 92,312 | 06/18/2018. | 02/15/2026. |
| 10112R AX 2 | BOSTON PROPERTIES LP | | | 2 | 2FE | 6,440,520 | 105.866 | 6,411,245 | 6,056,000 | 6,427,874 | | (12,646) | | | 3.650 | 2.513 | FA | 92,102 | | 10/23/2019. | 02/01/2026. |
| 110122 BE 7 | BRISTOL-MYERS SQUIBB CO | | | | 1FE | 4,000,363 | 101.134 | 3,994,793 | 3,950,000 | 3,996,022 | | (4,340) | | | 2.875 | 1.830 | FA | 41,640 | | 11/22/2019. | 02/19/2021. |
| 21036P AX 6 | CONSTELLATION BRANDS INC | | | 2 | 2FE | 3,416,595 | 102.680 | 3,593,800 | 3,500,000 | 3,442,474 | | 17,025 | | | 3.200 | 3.762 | FA | 42,311 | 112,000 | 06/15/2018. | 02/15/2023. |
| 228227 BD 5 | CROWN CASTLE INTL CORP | | | | 2FE | 1,196,622 | 108.582 | 1,240,006 | 1,142,000 | 1,179,344 | | (11,323) | | | 5.250 | 4.094 | JJ | 27,646 | 59,955 | 06/13/2018. | 01/15/2023. |
| 22966R AA 4 | CUBESMART LP | | | 2 | 2FE | 1,557,345 | 105.484 | 1,582,260 | 1,500,000 | 1,542,286 | | (15,059) | | | 4.800 | 3.509 | JJ | 33,200 | 36,000 | 02/15/2019. | 07/15/2022. |
| 574599 BK 1 | MASCO CORP | | | 2 | 2FE | 2,594,580 | 101.440 | 2,624,253 | 2,587,000 | 2,590,379 | | (2,828) | | | 3.500 | 3.383 | AO | 22,636 | 90,545 | 05/29/2018. | 04/01/2021. |
| 574599 BL 9 | MASCO CORP | | | 2 | 2FE | 2,983,770 | 107.969 | 3,239,070 | 3,000,000 | 2,986,523 | | 1,808 | | | 4.375 | 4.457 | AO | 32,813 | 131,250 | 06/13/2018. | 04/01/2026. |
| 59523U AL 1 | MID-AMERICA APARTMENTS | | | 2 | 2FE | 986,350 | 105.403 | 1,054,030 | 1,000,000 | 989,589 | | 2,091 | | | 3.750 | 4.007 | JD | 1,667 | 37,500 | 06/04/2018. | 06/15/2024. |
| 637417 AE 6 | NATIONAL RETAIL | | | 2 | 2FE | 2,208,789 | 104.044 | 2,210,935 | 2,125,000 | 2,198,323 | | (10,465) | | | 3.800 | 2.391 | AO | 17,047 | 40,375 | 08/14/2019. | 10/15/2022. |
| 718549 AB 4 | PHILLIPS 66 PARTNERS LP | | | 2 | 2FE | 4,830,350 | 104.724 | 5,236,200 | 5,000,000 | 4,863,766 | | 23,346 | | | 3.605 | 4.201 | FA | 68,094 | 180,250 | 07/18/2018. | 02/15/2025. |
| 756109 AL 8 | REALTY INCOME CORP | | | 2 | 1FE | 1,865,124 | 102.870 | 1,851,660 | 1,800,000 | 1,852,687 | | (12,437) | | | 5.750 | 1.995 | JJ | 47,725 | | 10/21/2019. | 01/15/2021. |
| 982526 AQ 8 | WRIGLEY WM. JR CO | | | 2 | 1FE | 2,615,150 | 100.971 | 2,524,275 | 2,500,000 | 2,516,321 | | (22,163) | | | 3.375 | 2.456 | AO | 16,406 | 84,375 | 04/29/2015. | 10/21/2020. |
| 98956P AQ 5 | ZIMMER BIOMET HLDGS INC | | | 2 | 2FE | 2,763,650 | 104.165 | 2,890,579 | 2,775,000 | 2,767,132 | | 2,225 | | | 3.700 | 3.793 | MS | 29,091 | 102,675 | 05/29/2018. | 03/19/2023. |
| 01626P AJ 5 | ALIMENTATION COUCHE-TARD | | A | 2 | 2FE | 962,380 | 101.051 | 1,010,510 | 1,000,000 | 975,905 | | 8,777 | | | 2.700 | 3.691 | JJ | 11,625 | 27,000 | 06/07/2018. | 07/26/2022. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 40,511,385 | XXX | 41,752,030 | 40,033,000 | 40,419,844 | 0 | (35,058) | 0 | 0 | XXX | XXX | XXX | 518,876 | 994,237 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 17305E GB 5 | CCCIT 2017-A3 A3 | | | 4 | 1FE | 6,477,910 | 99.995 | 6,499,675 | 6,500,000 | 6,492,555 | | 14,645 | | | 1.920 | 2.348 | AO | 29,120 | 62,400 | 06/14/2019. | 04/07/2022. |
| 233864 AC 1 | DTRT 2018-1 A3 | | | 4 | 1FE | 2,909,360 | 100.228 | 2,908,269 | 2,901,653 | 2,907,333 | | (2,027) | | | 2.850 | 2.210 | MON | 3,675 | 27,566 | 09/10/2019. | 07/15/2021. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 26209A AD 3 | DRIVE 2019-4 A3 | | | 4 | 1FE | 4,999,855 | 99.928 | 4,996,400 | 5,000,000 | 4,999,881 | | 26 | | | 2.160 | 2.172 | MON | 4,800 | 26,100 | 09/09/2019. | 05/15/2023. |
| 65478H AD 0 | NAROT 2017-C A3 | | | 4 | 1FE | 8,520,619 | 100.102 | 8,522,651 | 8,513,967 | 8,519,604 | | (1,015) | | | 2.120 | 2.010 | MON | 8,022 | 30,083 | 10/17/2019. | 04/18/2022. |
| 92348X AD 7 | VZOT 2018-A C | | | 4 | 1FE | 6,498,822 | 102.423 | 6,657,495 | 6,500,000 | 6,495,091 | | (4,009) | | | 3.550 | 3.613 | MON | 7,051 | 230,750 | 10/02/2018. | 04/20/2023. |
| 81379J AE 1 | SSTRT 2017-1A A4 | | A | 4 | 1FE | 3,714,052 | 100.039 | 3,714,775 | 3,713,327 | 3,713,855 | | (199) | | | 2.209 | 2.174 | MON | 1,367 | 20,507 | 10/09/2019. | 06/25/2021. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 33,120,618 | XXX | 33,299,265 | 33,128,947 | 33,128,319 | 0 | 7,421 | 0 | 0 | XXX | XXX | XXX | 54,035 | 397,406 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 73,632,003 | XXX | 75,051,295 | 73,161,947 | 73,548,163 | 0 | (27,637) | 0 | 0 | XXX | XXX | XXX | 572,911 | 1,391,643 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 142,396,298 | XXX | 144,668,059 | 142,098,000 | 142,181,365 | 0 | 4,467 | 0 | 0 | XXX | XXX | XXX | 969,245 | 1,998,862 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 33,120,618 | XXX | 33,299,265 | 33,128,947 | 33,128,319 | 0 | 7,421 | 0 | 0 | XXX | XXX | XXX | 54,035 | 397,406 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 175,516,916 | XXX | 177,967,324 | 175,226,947 | 175,309,684 | 0 | 11,888 | 0 | 0 | XXX | XXX | XXX | 1,023,280 | 2,396,268 | XXX | XXX |

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

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | |
| 912828 6L 9 | US TREASURY NOTE 2.250% 03/31/26 | | 04/09/2019 | Goldman Sachs | | 9,907,422 | 10,000,000 | 5,533 |
| 912828 6T 2 | US TREASURY NOTE 2.375% 05/15/29 | | 07/01/2019 | Goldman Sachs | | 5,151,953 | 5,000,000 | 15,489 |
| 912828 7A 2 | US TREASURY NOTE 1.625% 06/30/21 | | 08/27/2019 | Barclays Capital | | 5,004,297 | 5,000,000 | 13,026 |
| 912828 Y8 7 | US TREASURY NOTE 1.750% 07/31/24 | | 08/28/2019 | Citigroup | | 5,089,844 | 5,000,000 | 6,895 |
| 912828 YE 4 | US TREASURY NOTE 1.250% 08/31/24 | | 09/20/2019 | Various | | 14,531,527 | 14,800,000 | 10,010 |
| 912828 YG 9 | US TREASURY NOTE 1.625% 09/30/26 | | 10/07/2019 | Barclays Capital | | 5,056,445 | 5,000,000 | 1,776 |
| 912828 YH 7 | US TREASURY NOTE 1.500% 09/30/24 | | 10/07/2019 | Goldman Sachs | | 5,033,984 | 5,000,000 | 1,639 |
| 912828 YM 6 | US TREASURY NOTE 1.500% 10/31/24 | | 12/03/2019 | Various | | 20,389,355 | 20,500,000 | 16,772 |
| 912828 YU 8 | US TREASURY NOTE 1.625% 11/30/26 | | 12/26/2019 | Goldman Sachs | | 985,625 | 1,000,000 | 1,199 |
| 912828 YV 6 | US TREASURY NOTE 1.500% 11/30/24 | | 12/24/2019 | JP Morgan Securities Inc. | | 1,481,660 | 1,500,000 | 1,598 |
| 0599999. Total - Bonds - U.S. Government | | | | | | 72,632,112 | 72,800,000 | 73,937 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 10112R AX 2 | BOSTON PROPERTIES LP 3.650% 02/01/26 | | 10/23/2019 | Various | | 6,440,520 | 6,056,000 | 44,480 |
| 110122 BE 7 | BRISTOL-MYERS SQUIBB CO | | 11/22/2019 | Citigroup | | 4,000,363 | 3,950,000 | 29,337 |
| 17305E GB 5 | CCCIT 2017-A3 A3 1.920% 04/07/22 | | 06/14/2019 | Citigroup | | 6,477,910 | 6,500,000 | 24,613 |
| 22966R AA 4 | CUBESMART LP 4.800% 07/15/22 | | 02/15/2019 | Wells Fargo Bank | | 1,557,345 | 1,500,000 | 7,000 |
| 233864 AC 1 | DTRT 2018-1 A3 2.850% 07/15/21 | | 09/10/2019 | Citigroup | | 2,909,360 | 2,901,653 | 6,202 |
| 26209A AD 3 | DRIVE 2019-4 A3 2.160% 05/15/23 | | 09/09/2019 | Societe Generale | | 4,999,855 | 5,000,000 | |
| 637417 AE 6 | NATIONAL RETAIL 3.800% 10/15/22 | | 08/14/2019 | Wells Fargo Bank | | 2,208,789 | 2,125,000 | 27,141 |
| 65478H AD 0 | NAROT 2017-C A3 2.120% 04/18/22 | | 10/17/2019 | Lloyds Securities | | 8,520,619 | 8,513,967 | 3,008 |
| 756109 AL 8 | REALTY INCOME CORP 5.750% 01/15/21 | | 10/21/2019 | Morgan Stanley | | 1,865,124 | 1,800,000 | 28,175 |
| 81379J AE 1 | SSTRT 2017-1A A4 2.209% 06/25/21 | A | 10/09/2019 | Wells Fargo Bank | | 3,714,052 | 3,713,327 | 3,646 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 42,693,937 | 42,059,947 | 173,602 |
| 8399997. Total - Bonds - Part 3 | | | | | | 115,326,049 | 114,859,947 | 247,539 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 62,072,294 | 62,137,040 | 52,906 |
| 8399999. Total - Bonds | | | | | | 177,398,343 | 176,996,987 | 300,445 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 177,398,343 | XXX | 300,445 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 4D 9 | US TREASURY NOTE 2.500% 03/31/23 | | 02/07/2019. | Goldman Sachs | | 9,507,422 | 9,500,000 | 9,360,488 | 9,378,298 | | 3,087 | | 3,087 | | 9,381,385 | | 126,037 | 126,037 | 87,431 | 03/31/2023. |
| 912828 4W 7 | US TREASURY NOTE 2.750% 08/15/21 | | 11/14/2019. | Barclays Capital | | 10,192,578 | 10,000,000 | 10,025,000 | 10,021,933 | | (7,241) | | (7,241) | | 10,014,691 | | 177,887 | 177,887 | 343,750 | 08/15/2021. |
| 912828 5A 4 | US TREASURY NOTE 2.750% 09/15/21 | | 11/14/2019. | Wells Fargo Bank | | 1,020,352 | 1,000,000 | 995,703 | 996,057 | | 1,230 | | 1,230 | | 997,287 | | 23,065 | 23,065 | 32,109 | 09/15/2021. |
| 912828 5B 2 | US TREASURY NOTE 2.750% 09/30/20 | | 08/28/2019. | Wells Fargo Bank | | 10,109,766 | 10,000,000 | 9,975,000 | 9,977,592 | | 8,322 | | 8,322 | | 9,985,914 | | 123,852 | 123,852 | 250,956 | 09/30/2020. |
| 912828 5D 8 | US TREASURY NOTE 2.875% 09/30/23 | | 12/16/2019. | Bank of America Corp | | 41,731,250 | 40,000,000 | 39,757,031 | 39,766,739 | | 44,259 | | 44,259 | | 39,810,997 | | 1,920,253 | 1,920,253 | 1,395,082 | 09/30/2023. |
| 912828 5F 3 | US TREASURY NOTE 2.875% 10/15/21 | | 12/13/2019. | Various | | 20,321,484 | 20,000,000 | 19,952,111 | 19,954,876 | | 5,762 | | 5,762 | | 19,960,638 | | 360,846 | 360,846 | 402,548 | 10/15/2021. |
| 912828 5K 2 | US TREASURY NOTE 2.875% 10/31/23 | | 01/04/2019. | Goldman Sachs | | 5,086,328 | 5,000,000 | 4,962,500 | 4,963,347 | | 111 | | 111 | | 4,963,458 | | 122,870 | 122,870 | 27,003 | 10/31/2023. |
| 912828 U5 7 | US TREASURY NOTE 2.125% 11/30/23 | | 01/10/2019. | Credit Suisse | | 7,347,949 | 7,500,000 | 7,255,078 | 7,275,281 | | 1,156 | | 1,156 | | 7,276,437 | | 71,512 | 71,512 | 18,389 | 11/30/2023. |
| 912828 X7 0 | US TREASURY NOTE 2.000% 04/30/24 | | 06/14/2019. | Goldman Sachs | | 4,026,406 | 4,000,000 | 3,812,813 | 3,825,430 | | 14,018 | | 14,018 | | 3,839,448 | | 186,958 | 186,958 | 50,435 | 04/30/2024. |
| 912828 Y2 0 | US TREASURY NOTE 2.625% 07/15/21 | | 12/13/2019. | Citigroup | | 25,368,164 | 25,000,000 | 24,914,063 | 24,925,403 | | 27,303 | | 27,303 | | 24,952,705 | | 415,459 | 415,459 | 930,876 | 07/15/2021. |
| 912828 Y4 6 | US TREASURY NOTE 2.625% 07/31/20 | | 11/13/2019. | Barclays Capital | | 5,035,742 | 5,000,000 | 5,000,977 | 5,000,760 | | (491) | | (491) | | 5,000,268 | | 35,474 | 35,474 | 169,056 | 07/31/2020. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 139,747,441 | 137,000,000 | 136,010,764 | 136,085,716 | 0 | 97,516 | 0 | 97,516 | 0 | 136,183,228 | 0 | 3,564,213 | 3,564,213 | 3,707,635 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 34074M KB 6 | FLORIDA HSG FIN CORP REV | | 07/01/2019. | Redemption 100.0000 | | 625,000 | 625,000 | 671,750 | 644,843 | | (19,843) | | (19,843) | | 625,000 | | | 0 | 18,600 | 07/01/2035. |
| 452227 FJ 5 | ILLINOIS ST SALES TAX REVENUE | | 06/15/2019. | Maturity | | 1,580,000 | 1,580,000 | 1,580,000 | 1,580,000 | | | | 0 | | 1,580,000 | | | 0 | 18,154 | 06/15/2019. |
| 63968M JN 0 | NEBRASKA ST 4.000% 09/01/44 | | 12/01/2019. | Redemption 100.0000 | | 360,000 | 360,000 | 395,453 | 381,389 | | (21,389) | | (21,389) | | 360,000 | | | 0 | 11,167 | 09/01/2044. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 2,565,000 | 2,565,000 | 2,647,203 | 2,606,232 | 0 | (41,232) | 0 | (41,232) | 0 | 2,565,000 | 0 | 0 | 0 | 47,921 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 015271 AM 1 | ALEXANDRIA REAL ESTATE EQUIT | | 05/09/2019. | Suntrust Robinson Humphrey | | 2,607,150 | 2,500,000 | 2,500,800 | 2,500,753 | | (119) | | (119) | | 2,500,634 | | 106,515 | 106,515 | 89,444 | 01/15/2024. |
| 11134L AH 2 | BROADCOM CRP - CAYMN FI | | 09/19/2019. | Bank of America Corp | | 2,992,110 | 3,000,000 | 2,835,900 | 2,844,318 | | 11,732 | | 11,732 | | 2,856,049 | | 136,060 | 136,060 | 138,208 | 01/15/2027. |
| 12636Y AC 6 | CRH AMERICA FINANCE INC | | 08/01/2019. | Bank of America Corp | | 3,180,030 | 3,000,000 | 2,897,850 | 2,902,739 | | 5,152 | | 5,152 | | 2,907,891 | | 272,138 | 272,138 | 99,079 | 04/04/2028. |
| 151020 BC 7 | CELGENE CORP 2.875% 02/19/21 | | 11/22/2019. | Citigroup | | 4,000,363 | 3,950,000 | 3,893,594 | 3,904,459 | | 18,568 | | 18,568 | | 3,923,027 | | 77,336 | 77,336 | 146,849 | 02/19/2021. |
| 17305E FS 9 | CCCIT 2014-A6 A6 2.150% 07/15/21 | | 07/15/2019. | Paydown | | 6,100,000 | 6,100,000 | 6,061,160 | 6,081,229 | | 18,771 | | 18,771 | | 6,100,000 | | | 0 | 131,150 | 07/15/2021. |
| 254683 AY 1 | DCENT 2012-A6 A6 1.670% 01/18/22 | | 07/15/2019. | Paydown | | 5,000,000 | 5,000,000 | 4,942,578 | 4,971,747 | | 28,253 | | 28,253 | | 5,000,000 | | | 0 | 48,708 | 01/18/2022. |
| 256746 AG 3 | DOLLAR TREE INC 4.000% 05/15/25 | | 11/20/2019. | Credit Suisse | | 3,199,260 | 3,000,000 | 2,950,020 | 2,953,474 | | 5,862 | | 5,862 | | 2,959,335 | | 239,925 | 239,925 | 122,333 | 05/15/2025. |
| 36159J DL 2 | GEMNT 2012-7 A 1.760% 09/15/22 | | 09/15/2019. | Paydown | | 3,000,000 | 3,000,000 | 2,959,570 | 2,977,012 | | 22,988 | | 22,988 | | 3,000,000 | | | 0 | 39,600 | 09/15/2022. |
| 78403D AG 5 | SBA TOWER TRUST 2.898% 10/15/19 | | 09/13/2019. | Call 100.0000 | | 1,569,000 | 1,569,000 | 1,577,614 | 1,569,000 | | | | 0 | | 1,569,000 | | | 0 | 33,975 | 10/15/2019. |
| 87165L BJ 9 | SYNCT 2016-3 A 1.580% 09/15/22 | | 09/15/2019. | Paydown | | 4,000,000 | 4,000,000 | 3,937,344 | 3,964,574 | | 35,426 | | 35,426 | | 4,000,000 | | | 0 | 47,400 | 09/15/2022. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 35,647,913 | 35,119,000 | 34,556,430 | 34,669,305 | 0 | 146,633 | 0 | 146,633 | 0 | 34,815,936 | 0 | 831,974 | 831,974 | 896,746 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 177,960,354 | 174,684,000 | 173,214,397 | 173,361,253 | 0 | 202,917 | 0 | 202,917 | 0 | 173,564,164 | 0 | 4,396,187 | 4,396,187 | 4,652,302 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 62,489,483 | 62,137,040 | 62,072,294 | | | 16,827 | | 16,827 | | 62,089,122 | | 400,361 | 400,361 | 681,090 | XXX |
| 8399999. | Total - Bonds | | | | | 240,449,837 | 236,821,040 | 235,286,691 | 173,361,253 | 0 | 219,744 | 0 | 219,744 | 0 | 235,653,286 | 0 | 4,796,548 | 4,796,548 | 5,333,392 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 240,449,837 | XXX | 235,286,691 | 173,361,253 | 0 | 219,744 | 0 | 219,744 | 0 | 235,653,286 | 0 | 4,796,548 | 4,796,548 | 5,333,392 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 5S 5 | US TREASURY NOTE 2.500% 12/31/20 | .. | 01/16/2019 | Goldman Sachs | 10/28/2019 | JP Morgan Securities Inc. | 2,500,000 | 2,497,070 | 2,523,145 | 2,498,193 | | 1,123 | | 1,123 | | | 24,952 | 24,952 | 51,800 | 2,762 |
| 912828 C5 7 | US TREASURY NOTE 2.250% 03/31/21 | .. | 04/23/2019 | Various | 12/13/2019 | Various | 40,000,000 | 39,919,922 | 40,269,141 | 39,943,138 | | 23,216 | | 23,216 | | | 326,003 | 326,003 | 550,205 | 31,352 |
| 912828 TY 6 | US TREASURY NOTE 1.625% 11/15/22 | .. | 11/25/2019 | Barclays Capital | 12/12/2019 | Barclays Capital | 5,000,000 | 5,003,125 | 4,990,625 | 5,003,065 | | (60) | | (60) | | | (12,440) | (12,440) | 6,250 | 2,455 |
| 912828 WG 1 | US TREASURY NOTE 2.250% 04/30/21 | .. | 05/16/2019 | Goldman Sachs | 09/13/2019 | Various | 10,000,000 | 10,008,594 | 10,069,531 | 10,007,685 | | (909) | | (909) | | | 61,846 | 61,846 | 52,520 | 10,394 |
| 0599999. | Total - Bonds - U.S. Government | | | | | | 57,500,000 | 57,428,711 | 57,852,442 | 57,452,081 | 0 | 23,370 | 0 | 23,370 | 0 | 0 | 400,361 | 400,361 | 660,775 | 46,963 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 233864 AC 1 | DTRT 2018-1 A3 2.850% 07/15/21 | .. | 09/10/2019 | Citigroup | 12/15/2019 | Paydown | 1,959,619 | 1,964,824 | 1,959,619 | 1,959,619 | | (5,205) | | (5,205) | | | | 0 | 11,160 | 4,189 |
| 65478H AD 0 | NAROT 2017-C A3 2.120% 04/18/22 | .. | 10/17/2019 | Lloyds Securities | 12/15/2019 | Paydown | 1,390,749 | 1,391,835 | 1,390,749 | 1,390,749 | | (1,087) | | (1,087) | | | | 0 | 3,587 | 491 |
| 81379J AE 1 | SSTRT 2017-1A A4 2.209% 06/25/21 | A | 10/09/2019 | Wells Fargo Bank | 12/25/2019 | Paydown | 1,286,673 | 1,286,924 | 1,286,673 | 1,286,673 | | (251) | | (251) | | | | 0 | 5,568 | 1,263 |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | | 4,637,040 | 4,643,583 | 4,637,041 | 4,637,041 | 0 | (6,543) | 0 | (6,543) | 0 | 0 | 0 | 0 | 20,315 | 5,943 |
| 8399998. | Total - Bonds | | | | | | 62,137,040 | 62,072,294 | 62,489,483 | 62,089,122 | 0 | 16,827 | 0 | 16,827 | 0 | 0 | 400,361 | 400,361 | 681,090 | 52,906 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 62,072,294 | 62,489,483 | 62,089,122 | 0 | 16,827 | 0 | 16,827 | 0 | 0 | 400,361 | 400,361 | 681,090 | 52,906 |

# SCHEDULE D - PART 6 - SECTION 1

## Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 |
| CUSIP Identification | Description Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.
2. Total amount of intangible assets nonadmitted $..........0.

# NONE



# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |

# NONE

# SCHEDULE DA - PART 1

## Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued December 31 of Current Year on Bond Not in Default | Nonadmitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| **Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | |
| SIMON PROPERTY GROUP LP | | | 10/04/2019. | Wells Fargo Bank | 06/01/2020. | 5,012,830 | | (7,070) | | | 5,000,000 | 5,019,900 | 41,667 | | 2.50 | 1.88 | MS | | 12,847 |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 5,012,830 | 0 | (7,070) | 0 | 0 | 5,000,000 | 5,019,900 | 41,667 | 0 | XXX | XXX | XXX | 0 | 12,847 |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 5,012,830 | 0 | (7,070) | 0 | 0 | 5,000,000 | 5,019,900 | 41,667 | 0 | XXX | XXX | XXX | 0 | 12,847 |
| **Total Bonds** | | | | | | | | | | | | | | | | | | | |
| 7699999. Subtotals - Issuer Obligations | | | | | | 5,012,830 | 0 | (7,070) | 0 | 0 | 5,000,000 | 5,019,900 | 41,667 | 0 | XXX | XXX | XXX | 0 | 12,847 |
| 8399999. Subtotals - Bonds | | | | | | 5,012,830 | 0 | (7,070) | 0 | 0 | 5,000,000 | 5,019,900 | 41,667 | 0 | XXX | XXX | XXX | 0 | 12,847 |
| 9199999. Total - Short-Term Investments | | | | | | 5,012,830 | 0 | (7,070) | 0 | 0 | XXX | 5,019,900 | 41,667 | 0 | XXX | XXX | XXX | 0 | 12,847 |

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

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

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

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

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

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

## Sch. DB - Pt. E
## NONE

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

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

# SCHEDULE E - PART 1 - CASH

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|
| Depository | | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance | * |
| **Open Depositories** | | | | | | | |
| CITIBANK | NEW YORK, NY | | | | | | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | 0 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | | 4. April | | 7. July | | 10. October | |
| 2. February | | 5. May | | 8. August | | 11. November | |
| 3. March | | 6. June | | 9. September | | 12. December | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|

**NONE**

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | | 1 | 2 | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | 6 |
| | States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusting Carrying Value | Fair Value | Book/Adjusting Carrying Value | Fair Value |
| 1. | Alabama AL | | | | | | |
| 2. | Alaska AK | | | | | | |
| 3. | Arizona AZ | | | | | | |
| 4. | Arkansas AR | | | | | | |
| 5. | California CA | | | | | | |
| 6. | Colorado CO | | | | | | |
| 7. | Connecticut CT | | | | | | |
| 8. | Delaware DE | | | | | | |
| 9. | District of Columbia DC | | | | | | |
| 10. | Florida FL | B | INSUR UNDERWRITING COLLATERAL | 391,694 | 391,107 | | |
| 11. | Georgia GA | B | INSUR UNDERWRITING COLLATERAL | | | 36,077 | 36,023 |
| 12. | Hawaii HI | | | | | | |
| 13. | Idaho ID | | | | | | |
| 14. | Illinois IL | | | | | | |
| 15. | Indiana IN | | | | | | |
| 16. | Iowa IA | | | | | | |
| 17. | Kansas KS | | | | | | |
| 18. | Kentucky KY | | | | | | |
| 19. | Louisiana LA | | | | | | |
| 20. | Maine ME | | | | | | |
| 21. | Maryland MD | | | | | | |
| 22. | Massachusetts MA | | | | | | |
| 23. | Michigan MI | | | | | | |
| 24. | Minnesota MN | | | | | | |
| 25. | Mississippi MS | | | | | | |
| 26. | Missouri MO | | | | | | |
| 27. | Montana MT | | | | | | |
| 28. | Nebraska NE | | | | | | |
| 29. | Nevada NV | | | | | | |
| 30. | New Hampshire NH | | | | | | |
| 31. | New Jersey NJ | | | | | | |
| 32. | New Mexico NM | | | | | | |
| 33. | New York NY | | | | | | |
| 34. | North Carolina NC | | | | | | |
| 35. | North Dakota ND | | | | | | |
| 36. | Ohio OH | B | INSUR UNDERWRITING COLLATERAL | 412,310 | 411,692 | | |
| 37. | Oklahoma OK | | | | | | |
| 38. | Oregon OR | | | | | | |
| 39. | Pennsylvania PA | | | | | | |
| 40. | Rhode Island RI | | | | | | |
| 41. | South Carolina SC | | | | | | |
| 42. | South Dakota SD | | | | | | |
| 43. | Tennessee TN | | | | | | |
| 44. | Texas TX | | | | | | |
| 45. | Utah UT | | | | | | |
| 46. | Vermont VT | | | | | | |
| 47. | Virginia VA | | | | | | |
| 48. | Washington WA | | | | | | |
| 49. | West Virginia WV | | | | | | |
| 50. | Wisconsin WI | | | | | | |
| 51. | Wyoming WY | | | | | | |
| 52. | American Samoa AS | | | | | | |
| 53. | Guam GU | | | | | | |
| 54. | Puerto Rico PR | | | | | | |
| 55. | US Virgin Islands VI | | | | | | |
| 56. | Northern Mariana Islands MP | | | | | | |
| 57. | Canada CAN | | | | | | |
| 58. | Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. | Total | XXX | XXX | 804,004 | 802,799 | 36,077 | 36,023 |

**DETAILS OF WRITE-INS**

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

# 2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK