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# ANNUAL STATEMENT

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

of the Condition and Affairs of the

# PROGRESSIVE PREMIER INSURANCE COMPANY OF ILLINOIS

NAIC Group Code.....155, 155 (Current Period) (Prior Period) | NAIC Company Code..... 21735 | Employer's ID Number..... 36-3789786

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

Incorporated/Organized..... September 13, 1992 | Commenced Business..... November 16, 1992

| | | |
|---|---|---|
| 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 |
|---|---|---|---|
| PATRICK KEVIN CALLAHAN | PRESIDENT | MICHAEL ROBERT UTH | SECRETARY |
| DANIEL JOSEPH WITALEC | TREASURER | | |

## OTHER

| | | | |
|---|---|---|---|
| CARL GORDON JOYCE # | (VICE PRESIDENT) | KAREN ANN KOSUDA | (ASST. SECRETARY) |
| SANDRA LEE RIHVALSKY # | (ASST. TREASURER) | DANIEL JOSEPH WITALEC | (VICE PRESIDENT) |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| PATRICK KEVIN CALLAHAN | MICHAEL VINCENT ESPOSITO | BRIAN JACOB GURA | DANIEL JOSEPH WITALEC |
| SCOTT WESLEY ZIEGLER | | | |

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) |
| PATRICK KEVIN CALLAHAN | KAREN ANN KOSUDA | SANDRA LEE RIHVALSKY # |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| PRESIDENT | ASSISTANT SECRETARY | ASSISTANT 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 | 353,122 | 0.1 | 353,122 | | 353,122 | 0.1 |
| 1.02 All Other Governments | | 0.0 | | | 0 | 0.0 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed | 213,862,582 | 84.0 | 213,862,582 | | 213,862,582 | 84.2 |
| 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 | 39,912,595 | 15.7 | 39,912,595 | | 39,912,595 | 15.7 |
| 1.06 Industrial and Miscellaneous | | 0.0 | | | 0 | 0.0 |
| 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 | 254,128,299 | 99.8 | 254,128,299 | 0 | 254,128,299 | 100.0 |
| 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) | | 0.0 | | | 0 | 0.0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 7. Contract Loans | | 0.0 | | | 0 | 0.0 |
| 8. Derivatives (Schedule DB) | | 0.0 | | | 0 | 0.0 |
| 9. Other Invested Assets (Schedule BA) | 486,061 | 0.2 | | | 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 | 254,614,360 | 100.0 | 254,128,299 | 0 | 254,128,299 | 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 | | 567,644 |
| 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) | 582,630 | 582,630 |
| 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 | | 664,213 |
| 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) | | 486,061 |
| 12. | Deduct total nonadmitted amounts | | 486,061 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 0 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 217,702,219 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 152,473,783 |
| 3. | Accrual of discount | | 10,352 |
| 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 | | 364,903 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 115,333,436 |
| 7. | Deduct amortization of premium | | 1,089,522 |
| 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) | | 254,128,299 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 254,128,299 |

# 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 | 353,122 | 349,938 | 365,035 | 340,000 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 353,122 | 349,938 | 365,035 | 340,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 213,862,582 | 216,465,673 | 214,149,212 | 205,480,000 |
| 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 | 39,912,595 | 40,898,921 | 41,059,143 | 38,930,000 |
| Industrial and Miscellaneous, | 8. United States | | | | |
| SVO Identified Funds, Unaffiliated Bank Loans | 9. Canada | | | | |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | | | | |
| | 11. Totals | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 254,128,299 | 257,714,532 | 255,573,390 | 244,750,000 |
| **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** | 254,128,299 | 257,714,532 | 255,573,390 | |

# 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 | | 353,122 | | | | XXX | 353,122 | 0.1 | 356,629 | 0.2 | 353,122 | |
| 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 | 353,122 | 0 | 0 | 0 | XXX | 353,122 | 0.1 | 356,629 | 0.2 | 353,122 | 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 | 15,434,884 | 83,423,062 | 115,004,636 | | | XXX | 213,862,582 | 84.2 | 112,204,530 | 50.0 | 213,862,582 | |
| 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 | 15,434,884 | 83,423,062 | 115,004,636 | 0 | 0 | XXX | 213,862,582 | 84.2 | 112,204,530 | 50.0 | 213,862,582 | 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 | 8,409,361 | 25,713,552 | 5,789,682 | | | XXX | 39,912,595 | 15.7 | 111,724,688 | 49.8 | 39,912,595 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | 8,409,361 | 25,713,552 | 5,789,682 | 0 | 0 | XXX | 39,912,595 | 15.7 | 111,724,688 | 49.8 | 39,912,595 | 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

**NONE**

| 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 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) 23,844,245 | 109,489,736 | 120,794,318 | 0 | 0 | 0 | 254,128,299 | 100.0 | XXX | XXX | 254,128,299 | 0 |
| 11.2 NAIC 2 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 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 | 23,844,245 | 109,489,736 | 120,794,318 | 0 | 0 | 0 | (b) 254,128,299 | 100.0 | XXX | XXX | 254,128,299 | 0 |
| 11.8 Line 11.7 as a % of Col. 7 | 9.4 | 43.1 | 47.5 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 17,885,568 | 91,523,832 | 61,841,447 | 53,035,000 | | | XXX | XXX | 224,285,847 | 100.0 | 224,285,847 | |
| 12.2 NAIC 2 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 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 | 17,885,568 | 91,523,832 | 61,841,447 | 53,035,000 | 0 | 0 | XXX | XXX | (b) 224,285,847 | 100.0 | 224,285,847 | 0 |
| 12.8 Line 12.7 as a % of Col. 9 | 8.0 | 40.8 | 27.6 | 23.6 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 23,844,245 | 109,489,736 | 120,794,318 | | | | 254,128,299 | 100.0 | 224,285,847 | 100.0 | 254,128,299 | XXX |
| 13.2 NAIC 2 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | 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 | 23,844,245 | 109,489,736 | 120,794,318 | 0 | 0 | 0 | 254,128,299 | 100.0 | 224,285,847 | 100.0 | 254,128,299 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 9.4 | 43.1 | 47.5 | 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 | 9.4 | 43.1 | 47.5 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.2 NAIC 2 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.8 Line 14.7 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

(a) Includes $..........0 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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 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 | | 353,122 | | | | XXX | 353,122 | 0.1 | 356,629 | 0.2 | 353,122 | |
| 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 | 353,122 | 0 | 0 | 0 | XXX | 353,122 | 0.1 | 356,629 | 0.2 | 353,122 | 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 | 15,434,884 | 83,423,062 | 115,004,636 | | | XXX | 213,862,582 | 84.2 | 112,204,530 | 50.0 | 213,862,582 | |
| 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 | 15,434,884 | 83,423,062 | 115,004,636 | 0 | 0 | XXX | 213,862,582 | 84.2 | 112,204,530 | 50.0 | 213,862,582 | 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 | 8,409,361 | 25,713,552 | 5,789,682 | | | XXX | 39,912,595 | 15.7 | 111,724,688 | 49.8 | 39,912,595 | |
| 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 | 8,409,361 | 25,713,552 | 5,789,682 | 0 | 0 | XXX | 39,912,595 | 15.7 | 111,724,688 | 49.8 | 39,912,595 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 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 | 23,844,245 | 109,489,736 | 120,794,318 | 0 | 0 | XXX | 254,128,299 | 100.0 | XXX | XXX | 254,128,299 | 0 |
| 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 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 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 | 23,844,245 | 109,489,736 | 120,794,318 | 0 | 0 | 0 | 254,128,299 | 100.0 | XXX | XXX | 254,128,299 | 0 |
| 11.09 Line 11.08 as a % of Col. 7 | 9.4 | 43.1 | 47.5 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| **12. Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 17,885,568 | 91,523,832 | 61,841,447 | 53,035,000 | | XXX | XXX | XXX | 224,285,847 | 100.0 | 224,285,847 | |
| 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 | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 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 | 17,885,568 | 91,523,832 | 61,841,447 | 53,035,000 | 0 | 0 | XXX | XXX | 224,285,847 | 100.0 | 224,285,847 | 0 |
| 12.09 Line 12.08 as a % of Col. 9 | 8.0 | 40.8 | 27.6 | 23.6 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| **13. Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 23,844,245 | 109,489,736 | 120,794,318 | | | XXX | 254,128,299 | 100.0 | 224,285,847 | 100.0 | 254,128,299 | 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 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 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 | 23,844,245 | 109,489,736 | 120,794,318 | 0 | 0 | 0 | 254,128,299 | 100.0 | 224,285,847 | 100.0 | 254,128,299 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 9.4 | 43.1 | 47.5 | 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 | 9.4 | 43.1 | 47.5 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| **14. Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 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 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.09 Line 14.08 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

# 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 | 6,583,628 | 6,583,628 | | | |
| 2. Cost of short-term investments acquired | 0 | | | | |
| 3. Accrual of discount | 8,346 | 8,346 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 4,810 | 4,810 | | | |
| 6. Deduct consideration received on disposals | 6,561,246 | 6,561,246 | | | |
| 7. Deduct amortization of premium | 35,538 | 35,538 | | | |
| 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 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 0 | 0 | 0 |

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

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

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

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

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

## Sch. DB - Verification
NONE

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

## Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | | | |
| 2. Cost of cash equivalents acquired | 31,988,839 | 31,988,839 | | |
| 3. Accrual of discount | 406 | 406 | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 0 | | | |
| 6. Deduct consideration received on disposals | 31,989,245 | 31,989,245 | | |
| 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

# SCHEDULE BA - PART 1

## Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| **Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| | CHURCHILL STATESIDE NC TAX CREDIT FUND IV, LLC. | ......... | CLEARWATER....... | FL..... | CHURCHILL STATESIDE NC MANAGING MEMBER, LLC.. | .......... | 12/18/2015 | .........1 | ..........362,205 | ..........362,205 | ............362,205 | .................... | .......(596,770) | .................... | ...................... | ...................... | .......................... | .......................... | ......36.100 |
| | CHURCHILL STATESIDE NC TAX CREDIT FUND V, LLC.. | ......... | CLEARWATER....... | FL..... | CHURCHILL STATESIDE NC MANAGING MEMBER, LLC.. | .......... | 04/01/2016 | .........1 | ..........123,856 | ..........123,856 | ............123,856 | .................... | .........(67,443) | .................... | ...................... | ...................... | .......................... | .......................... | ......56.200 |
| 2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated | | | | | | | | | ..........486,061 | ..........486,061 | ............486,061 | ................0 | .......(664,213) | ................0 | ..................0 | ..................0 | ......................0 | ......................0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | | | ..........486,061 | ..........486,061 | ............486,061 | ................0 | .......(664,213) | ................0 | ..................0 | ..................0 | ......................0 | ......................0 | XXX |
| 5099999. Totals | | | | | | | | | ..........486,061 | ..........486,061 | ............486,061 | ................0 | .......(664,213) | ................0 | ..................0 | ..................0 | ......................0 | ......................0 | XXX |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| **Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated** | | | | | | | | | | |
| | CHURCHILL STATESIDE NC TAX CREDIT FUND IV, LLC | CLEARWATER | FL | CHUCHILL STATESIDE NC MANAGING MEMBER, LLC | 12/18/2015. | 1 | | 582,630 | | 36.100 |
| 2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated | | | | | | | 0 | 582,630 | 0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | 0 | 582,630 | 0 | XXX |
| 5099999. Totals | | | | | | | 0 | 582,630 | 0 | XXX |

# SCHEDULE BA - PART 3

## Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |

# NONE

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes: 3 | Codes: 4 | Codes: 5 | 6 | 7 | Fair Value: 8 | Fair Value: 9 | 10 | 11 | Change in Book/Adjusted Carrying Value: 12 | Change in Book/Adjusted Carrying Value: 13 | Change in Book/Adjusted Carrying Value: 14 | Change in Book/Adjusted Carrying Value: 15 | Interest: 16 | Interest: 17 | Interest: 18 | Interest: 19 | Interest: 20 | Dates: 21 | Dates: 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 VS 6 | US TREASURY NOTE | SD | | | 1 | 365,035 | 102.923 | 349,938 | 340,000 | 353,122 | | (3,508) | | | 2.500 | 1.403 | FA | 3,211 | 8,500 | 07/15/2016 | 08/15/2023 |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 365,035 | XXX | 349,938 | 340,000 | 353,122 | 0 | (3,508) | 0 | 0 | XXX | XXX | XXX | 3,211 | 8,500 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 365,035 | XXX | 349,938 | 340,000 | 353,122 | 0 | (3,508) | 0 | 0 | XXX | XXX | XXX | 3,211 | 8,500 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 373384 2R 6 | GEORGIA ST | | | | 1FE | 3,997,479 | 103.795 | 4,125,851 | 3,975,000 | 3,993,524 | | (3,167) | | | 2.980 | 2.857 | FA | 49,356 | 114,283 | 07/16/2019 | 02/01/2024 |
| 373384 5A 0 | GEORGIA ST | | | 2 | 1FE | 1,029,750 | 101.385 | 1,013,850 | 1,000,000 | 1,028,421 | | (1,329) | | | 2.680 | 2.178 | FA | 11,167 | | 09/09/2019 | 02/01/2030 |
| 373384 5S 1 | GEORGIA ST | | | | 1FE | 910,960 | 99.159 | 991,590 | 1,000,000 | 923,372 | | 10,313 | | | 2.210 | 3.540 | JJ | 11,050 | 22,100 | 10/15/2018 | 07/01/2026 |
| 373384 6A 9 | GEORGIA ST | | | | 1FE | 4,882,303 | 111.608 | 4,849,368 | 4,345,000 | 4,845,070 | | (37,233) | | | 5.000 | 1.090 | JJ | 108,625 | | 10/07/2019 | 01/01/2023 |
| 373384 H5 8 | GEORGIA ST | | | | 1FE | 1,467,394 | 102.447 | 1,459,870 | 1,425,000 | 1,444,160 | | (17,218) | | | 4.000 | 2.730 | FA | 23,750 | 57,000 | 08/21/2018 | 02/01/2021 |
| 373385 AJ 2 | GEORGIA ST | | | | 1FE | 3,369,054 | 122.344 | 3,333,874 | 2,725,000 | 3,346,864 | | (22,190) | | | 5.000 | 1.110 | FA | 56,771 | | 10/08/2019 | 02/01/2026 |
| 373385 AL 7 | GEORGIA ST | | | 2 | 1FE | 7,431,134 | 124.894 | 7,431,193 | 5,950,000 | 7,375,999 | | (55,135) | | | 5.000 | 1.430 | FA | 123,958 | | 09/13/2019 | 02/01/2028 |
| 373385 BH 5 | GEORGIA ST | | | 2 | 1FE | 4,829,599 | 125.477 | 4,786,948 | 3,815,000 | 4,792,646 | | (36,953) | | | 5.000 | 1.390 | JJ | 95,375 | | 09/11/2019 | 07/01/2029 |
| 373385 BV 4 | GEORGIA ST | | | 2 | 1FE | 4,027,832 | 102.586 | 3,964,949 | 3,865,000 | 4,023,896 | | (3,937) | | | 2.820 | 2.190 | FA | 45,414 | | 10/18/2019 | 02/01/2028 |
| 373385 BX 0 | GEORGIA ST | | | 2 | 1FE | 6,152,139 | 102.680 | 5,960,574 | 5,805,000 | 6,142,262 | | (9,877) | | | 2.980 | 2.093 | FA | 72,079 | | 10/08/2019 | 02/01/2030 |
| 373385 DA 8 | GEORGIA ST | | | | 1FE | 10,016,900 | 101.401 | 10,140,100 | 10,000,000 | 10,008,673 | | (5,599) | | | 2.650 | 2.591 | JJ | 132,500 | 256,903 | 06/20/2018 | 07/01/2021 |
| 373385 DB 6 | GEORGIA ST | | | | 1FE | 10,022,300 | 102.246 | 10,224,600 | 10,000,000 | 10,014,286 | | (5,452) | | | 2.750 | 2.691 | JJ | 137,500 | 266,597 | 06/20/2018 | 07/01/2022 |
| 373385 DC 4 | GEORGIA ST | | | | 1FE | 10,009,100 | 103.022 | 10,302,200 | 10,000,000 | 10,006,499 | | (1,743) | | | 2.850 | 2.830 | JJ | 142,500 | 276,292 | 06/20/2018 | 07/01/2023 |
| 373385 DD 2 | GEORGIA ST | | | | 1FE | 10,005,300 | 103.523 | 10,352,300 | 10,000,000 | 10,004,033 | | (829) | | | 2.850 | 2.840 | JJ | 142,500 | 276,292 | 06/20/2018 | 07/01/2024 |
| 373385 DE 0 | GEORGIA ST | | | | 1FE | 10,006,100 | 105.174 | 10,517,400 | 10,000,000 | 10,004,866 | | (800) | | | 3.100 | 3.090 | JJ | 155,000 | 300,528 | 06/20/2018 | 07/01/2025 |
| 373385 DF 7 | GEORGIA ST | | | | 1FE | 11,527,949 | 105.656 | 12,171,571 | 11,520,000 | 11,526,561 | | (897) | | | 3.150 | 3.140 | JJ | 181,440 | 351,792 | 06/20/2018 | 07/01/2026 |
| 373385 DG 5 | GEORGIA ST | | | | 1FE | 785,298 | 106.523 | 777,618 | 730,000 | 784,765 | | (533) | | | 3.250 | 2.161 | JJ | 11,863 | | 11/27/2019 | 07/01/2027 |
| 373385 DH 3 | GEORGIA ST | SD | | | 1FE | 12,986,652 | 107.165 | 13,893,942 | 12,965,000 | 12,983,801 | | (1,885) | | | 3.350 | 3.330 | JJ | 217,164 | 421,056 | 06/20/2018 | 07/01/2028 |
| 373385 EC 3 | GEORGIA ST | | | | 1FE | 7,010,565 | 129.244 | 7,011,487 | 5,425,000 | 7,010,078 | | (487) | | | 5.000 | 1.350 | JJ | 122,816 | | 12/26/2019 | 07/01/2028 |
| 373385 ED 1 | GEORGIA ST | | | | 1FE | 1,376,819 | 131.731 | 1,376,589 | 1,045,000 | 1,376,368 | | (451) | | | 5.000 | 1.420 | JJ | 23,658 | | 12/23/2019 | 07/01/2029 |
| 373385 EF 6 | GEORGIA ST | | | 2 | 1FE | 2,842,580 | 130.289 | 2,801,214 | 2,150,000 | 2,827,294 | | (15,286) | | | 5.000 | 1.440 | JJ | 48,674 | | 10/04/2019 | 07/01/2031 |
| 373385 ES 8 | GEORGIA ST | | | | 1FE | 15,434,846 | 100.173 | 15,461,703 | 15,435,000 | 15,434,884 | | 39 | | | 2.000 | 2.002 | JJ | 139,773 | | 06/20/2019 | 07/01/2020 |
| 373385 EU 3 | GEORGIA ST | | | | 1FE | 16,179,805 | 100.571 | 16,212,045 | 16,120,000 | 16,170,793 | | (9,013) | | | 2.000 | 1.870 | JJ | 145,976 | | 06/20/2019 | 07/01/2022 |
| 373385 EW 9 | GEORGIA ST | | | | 1FE | 16,939,546 | 100.575 | 16,997,175 | 16,900,000 | 16,936,024 | | (3,522) | | | 2.050 | 2.000 | JJ | 156,865 | | 06/20/2019 | 07/01/2024 |
| 373385 EZ 2 | GEORGIA ST | | | | 1FE | 11,344,887 | 100.496 | 11,401,271 | 11,345,000 | 11,344,830 | | (57) | | | 2.350 | 2.350 | JJ | 120,714 | | 06/20/2019 | 07/01/2027 |
| 373385 FB 4 | GEORGIA ST | | | | 1FE | 11,939,881 | 100.481 | 11,997,431 | 11,940,000 | 11,939,811 | | (69) | | | 2.480 | 2.480 | JJ | 134,073 | | 06/20/2019 | 07/01/2029 |
| 373385 FC 2 | GEORGIA ST | | | 2 | 1FE | 9,186,240 | 109.927 | 8,794,160 | 8,000,000 | 9,149,455 | | (36,785) | | | 3.650 | 1.983 | JJ | 132,211 | | 08/28/2019 | 07/01/2030 |
| 373385 FD 0 | GEORGIA ST | | | 2 | 1FE | 8,436,800 | 101.435 | 8,114,800 | 8,000,000 | 8,423,347 | | (13,453) | | | 2.700 | 2.083 | JJ | 97,800 | | 08/28/2019 | 07/01/2031 |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 214,149,212 | XXX | 216,465,673 | 205,480,000 | 213,862,582 | 0 | (273,548) | 0 | 0 | XXX | XXX | XXX | 2,840,572 | 2,342,843 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 214,149,212 | XXX | 216,465,673 | 205,480,000 | 213,862,582 | 0 | (273,548) | 0 | 0 | XXX | XXX | XXX | 2,840,572 | 2,342,843 | 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** | | | | | | | | | | | | | | | | | | | | | |
| 04780M PC 7 | ATLANTA GA ARPT REV | | | 2 | 1FE | 4,324,400 | 103.553 | 4,142,120 | 4,000,000 | 4,049,412 | | (47,619) | | | 5.000 | 3.730 | JJ | 100,000 | 200,000 | 08/14/2013 | 01/01/2023 |
| 04780M TV 1 | ATLANTA GA ARPT REV | | | | 1FE | 570,320 | 107.384 | 536,920 | 500,000 | 519,753 | | (9,451) | | | 5.000 | 2.951 | JJ | 12,500 | 25,000 | 03/27/2014 | 01/01/2022 |
| 04780M TW 9 | ATLANTA GA ARPT REV | | | | 1FE | 1,726,770 | 110.826 | 1,662,390 | 1,500,000 | 1,587,117 | | (27,401) | | | 5.000 | 2.961 | JJ | 37,500 | 75,000 | 12/19/2014 | 01/01/2023 |
| 04780M TX 7 | ATLANTA GA ARPT REV | | | | 1FE | 1,138,600 | 114.065 | 1,140,650 | 1,000,000 | 1,062,400 | | (14,357) | | | 5.000 | 3.321 | JJ | 25,000 | 50,000 | 03/27/2014 | 01/01/2024 |
| 04780T CN 2 | ATLANTA GA ARPT PASSENGER FAC | | | | 1FE | 867,450 | 114.990 | 862,425 | 750,000 | 802,605 | | (12,164) | | | 5.000 | 3.121 | JJ | 18,750 | 37,500 | 03/27/2014 | 01/01/2024 |

# 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 |
| 04780T CP 7 | ATLANTA GA ARPT PASSENGER FAC | | | 2 | 1FE | 2,282,560 | 114.695 | 2,293,900 | 2,000,000 | 2,127,114 | | (29,269) | | | 5.000 | 3.291 | JJ | 50,000 | 100,000 | 03/27/2014. | 01/01/2025. |
| 362762 NB 8 | GAINESVILLE & HALL CNTY GA HOS | | | 2 | 1FE | 3,214,763 | 100.486 | 3,175,358 | 3,160,000 | 3,175,838 | | (38,925) | | | 5.250 | 1.122 | FA | 62,673 | | 09/11/2019. | 02/15/2045. |
| 373539 2E 4 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 4,114,313 | 104.484 | 4,053,979 | 3,880,000 | 4,014,410 | | (18,803) | | | 3.500 | 2.037 | JD | 11,317 | 135,800 | 12/02/2015. | 12/01/2045. |
| 373539 3F 0 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 3,273,984 | 104.721 | 3,188,754 | 3,045,000 | 3,184,968 | | (30,612) | | | 3.500 | 1.669 | JD | 8,881 | 106,575 | 05/17/2016. | 12/01/2046. |
| 373539 3W 3 | GEORGIA ST HSG & FIN AUTH REV | | | | 1FE | 655,000 | 101.242 | 663,135 | 655,000 | 655,000 | | | | | 2.100 | 2.100 | JD | 1,146 | 13,755 | 05/17/2016. | 06/01/2023. |
| 373539 3Y 9 | GEORGIA ST HSG & FIN AUTH REV | | | | 1FE | 710,000 | 101.900 | 723,490 | 710,000 | 710,000 | | | | | 2.250 | 2.250 | JD | 1,331 | 15,975 | 05/17/2016. | 06/01/2024. |
| 373539 4A 0 | GEORGIA ST HSG & FIN AUTH REV | | | | 1FE | 690,000 | 102.925 | 710,183 | 690,000 | 690,000 | | | | | 2.450 | 2.450 | JD | 1,409 | 16,905 | 05/17/2016. | 06/01/2025. |
| 373539 4C 6 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 705,000 | 103.591 | 730,317 | 705,000 | 705,000 | | | | | 2.650 | 2.650 | JD | 1,557 | 18,683 | 05/17/2016. | 06/01/2026. |
| 373539 5F 8 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 2,845,445 | 104.383 | 2,844,437 | 2,725,000 | 2,841,136 | | (4,309) | | | 3.500 | 1.848 | JD | 7,948 | 47,688 | 07/19/2019. | 06/01/2039. |
| 373539 5L 5 | GEORGIA ST HSG & FIN AUTH REV | | | | 1FE | 1,340,000 | 100.259 | 1,343,471 | 1,340,000 | 1,340,000 | | | | | 1.700 | 1.700 | JD | 1,898 | 22,780 | 10/06/2016. | 12/01/2021. |
| 373539 6T 7 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 882,300 | 106.815 | 907,928 | 850,000 | 877,048 | | (4,117) | | | 4.000 | 2.847 | JD | 2,833 | 34,000 | 10/31/2018. | 12/01/2047. |
| 373539 7Z 2 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 1,019,113 | 106.277 | 1,009,632 | 950,000 | 1,016,643 | | (2,469) | | | 4.000 | 1.687 | JD | 3,167 | 19,000 | 09/10/2019. | 12/01/2047. |
| 373539 A4 7 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 497,266 | 101.837 | 473,542 | 465,000 | 470,918 | | (2,926) | | | 4.000 | 2.456 | JD | 1,550 | 18,600 | 09/01/2011. | 12/01/2029. |
| 373539 L5 2 | GEORGIA ST HSG & FIN AUTH REV | | | 2 | 1FE | 2,371,859 | 104.542 | 2,273,789 | 2,175,000 | 2,253,233 | | (19,351) | | | 4.000 | 2.012 | JD | 7,250 | 87,000 | 02/20/2014. | 06/01/2044. |
| 37353P BS 7 | GEORGIA ST HSG & FIN AUTH REVE | | | | 1FE | 825,000 | 101.335 | 836,014 | 825,000 | 825,000 | | | | | 2.350 | 2.350 | JD | 1,616 | 21,057 | 10/24/2018. | 06/01/2021. |
| 37353P BZ 1 | GEORGIA ST HSG & FIN AUTH REVE | | | | 1FE | 1,000,000 | 106.074 | 1,060,740 | 1,000,000 | 1,000,000 | | | | | 2.800 | 2.800 | JD | 2,333 | 30,411 | 10/24/2018. | 12/01/2024. |
| 37353P CB 3 | GEORGIA ST HSG & FIN AUTH REVE | | | | 1FE | 1,720,000 | 106.904 | 1,838,749 | 1,720,000 | 1,720,000 | | | | | 2.900 | 2.900 | JD | 4,157 | 54,175 | 10/24/2018. | 12/01/2025. |
| 403757 AB 3 | GWINNETT CNTY GA URBAN REDEV | | | | 1FE | 1,290,000 | 100.869 | 1,301,210 | 1,290,000 | 1,290,000 | | | | | 2.960 | 2.960 | MS | 12,728 | 26,835 | 12/04/2018. | 09/01/2020. |
| 403757 AC 1 | GWINNETT CNTY GA URBAN REDEV | | | | 1FE | 1,330,000 | 102.191 | 1,359,140 | 1,330,000 | 1,330,000 | | | | | 3.010 | 3.010 | MS | 13,344 | 28,134 | 12/04/2018. | 09/01/2021. |
| 403757 AK 3 | GWINNETT CNTY GA URBAN REDEV | | | 2 | 1FE | 1,665,000 | 106.105 | 1,766,648 | 1,665,000 | 1,665,000 | | | | | 3.740 | 3.740 | MS | 20,757 | 43,763 | 12/04/2018. | 09/01/2028. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 41,059,143 | XXX | 40,898,921 | 38,930,000 | 39,912,595 | 0 | (261,773) | 0 | 0 | XXX | XXX | XXX | 411,645 | 1,228,636 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 41,059,143 | XXX | 40,898,921 | 38,930,000 | 39,912,595 | 0 | (261,773) | 0 | 0 | XXX | XXX | XXX | 411,645 | 1,228,636 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 255,573,390 | XXX | 257,714,532 | 244,750,000 | 254,128,299 | 0 | (538,829) | 0 | 0 | XXX | XXX | XXX | 3,255,428 | 3,579,979 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 255,573,390 | XXX | 257,714,532 | 244,750,000 | 254,128,299 | 0 | (538,829) | 0 | 0 | XXX | XXX | XXX | 3,255,428 | 3,579,979 | 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. States, Territories and Possessions** | | | | | | | | |
| 373384 2R 6 | GEORGIA ST 2.980% 02/01/24 | | 07/16/2019 | Raymond James Morgan Keegan | | 289,621 | 280,000 | 3,871 |
| 373384 5A 0 | GEORGIA ST 2.680% 02/01/30 | | 09/09/2019 | Barclays Capital | | 1,029,750 | 1,000,000 | 2,978 |
| 373384 6A 9 | GEORGIA ST 5.000% 01/01/23 | | 10/07/2019 | Bank of America Corp. | | 4,882,303 | 4,345,000 | 59,140 |
| 373385 AJ 2 | GEORGIA ST 5.000% 02/01/26 | | 10/08/2019 | Bank of America Corp. | | 3,369,054 | 2,725,000 | 26,115 |
| 373385 AL 7 | GEORGIA ST 5.000% 02/01/28 | | 09/13/2019 | Barclays Capital | | 7,431,134 | 5,950,000 | 38,014 |
| 373385 BH 5 | GEORGIA ST 5.000% 07/01/29 | | 09/11/2019 | Barclays Capital | | 4,829,599 | 3,815,000 | 38,150 |
| 373385 BV 4 | GEORGIA ST 2.820% 02/01/28 | | 10/18/2019 | JP Morgan Securities Inc. | | 4,027,832 | 3,865,000 | 24,523 |
| 373385 BX 0 | GEORGIA ST 2.980% 02/01/30 | | 10/08/2019 | Wells Fargo Bank | | 6,152,139 | 5,805,000 | 33,156 |
| 373385 DG 5 | GEORGIA ST 3.250% 07/01/27 | | 11/27/2019 | First Tennessee | | 785,298 | 730,000 | 9,951 |
| 373385 EC 3 | GEORGIA ST 5.000% 07/01/28 | | 12/26/2019 | Bank of America Corp. | | 7,010,565 | 5,425,000 | 122,063 |
| 373385 ED 1 | GEORGIA ST 5.000% 07/01/29 | | 12/23/2019 | First Tennessee | | 1,376,819 | 1,045,000 | 22,932 |
| 373385 EF 6 | GEORGIA ST 5.000% 07/01/31 | | 10/04/2019 | Morgan Stanley | | 2,842,580 | 2,150,000 | 23,889 |
| 373385 ES 8 | GEORGIA ST 2.000% 07/01/20 | | 06/20/2019 | JP Morgan Securities Inc. | | 15,434,846 | 15,435,000 | |
| 373385 EU 3 | GEORGIA ST 2.000% 07/01/22 | | 06/20/2019 | JP Morgan Securities Inc. | | 16,179,805 | 16,120,000 | |
| 373385 EW 9 | GEORGIA ST 2.050% 07/01/24 | | 06/20/2019 | JP Morgan Securities Inc. | | 16,939,546 | 16,900,000 | |
| 373385 EZ 2 | GEORGIA ST 2.350% 07/01/27 | | 06/20/2019 | JP Morgan Securities Inc. | | 11,344,887 | 11,345,000 | |
| 373385 FB 4 | GEORGIA ST 2.480% 07/01/29 | | 06/20/2019 | JP Morgan Securities Inc. | | 11,939,881 | 11,940,000 | |
| 373385 FC 2 | GEORGIA ST 3.650% 07/01/30 | | 08/28/2019 | Wells Fargo Bank | | 9,186,240 | 8,000,000 | 34,067 |
| 373385 FD 0 | GEORGIA ST 2.700% 07/01/31 | | 08/28/2019 | Wells Fargo Bank | | 8,436,800 | 8,000,000 | 25,200 |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions | | | | | | 133,488,699 | 124,875,000 | 464,049 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | |
| 362762 NB 8 | GAINESVILLE & HALL CNTY GA HOS | | 09/11/2019 | Bank of America Corp. | | 3,214,763 | 3,160,000 | 12,903 |
| 373539 5F 8 | GEORGIA ST HSG & FIN AUTH REV | | 07/19/2019 | Raymond James Morgan Keegan | | 2,845,445 | 2,725,000 | 13,776 |
| 373539 7Z 2 | GEORGIA ST HSG & FIN AUTH REV | | 09/10/2019 | Barclays Capital | | 1,019,113 | 950,000 | 10,661 |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 7,079,321 | 6,835,000 | 37,340 |
| 8399997. Total - Bonds - Part 3 | | | | | | 140,568,020 | 131,710,000 | 501,389 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 11,905,763 | 11,795,000 | 43,460 |
| 8399999. Total - Bonds | | | | | | 152,473,783 | 143,505,000 | 544,849 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 152,473,783 | XXX | 544,849 |

# 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 | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | |
| 373384 UT 1 | GEORGIA ST 3.000% 07/01/23 | | 07/01/2019. | Citigroup | | 7,758,600 | 7,500,000 | 7,665,150 | 7,654,296 | | (30,547) | | (30,547) | | 7,623,749 | | 134,851 | 134,851 | 226,250 | 07/01/2023. |
| 373385 AF 0 | GEORGIA ST 5.000% 02/01/23 | | 06/03/2019. | Bank of America Corp. | | 3,098,398 | 2,750,000 | 3,061,355 | 3,045,671 | | (29,769) | | (29,769) | | 3,015,902 | | 82,495 | 82,495 | 116,111 | 02/01/2023. |
| 373385 AY 9 | GEORGIA ST 5.000% 07/01/20 | | 05/23/2019. | Bank of America Corp. | | 2,596,300 | 2,500,000 | 2,624,950 | 2,609,139 | | (29,430) | | (29,430) | | 2,579,708 | | 16,592 | 16,592 | 113,542 | 07/01/2020. |
| 373385 CD 3 | GEORGIA ST 5.000% 07/01/20 | | 05/23/2019. | Bank of America Corp. | | 4,413,200 | 4,250,000 | 4,455,620 | 4,434,996 | | (49,885) | | (49,885) | | 4,385,112 | | 28,088 | 28,088 | 186,528 | 07/01/2020. |
| 373385 CZ 4 | GEORGIA ST 2.500% 07/01/20 | | 07/01/2019. | JP Morgan Securities Inc. | | 10,054,200 | 10,000,000 | 10,001,800 | 10,001,345 | | (456) | | (456) | | 10,000,889 | | 53,311 | 53,311 | 243,750 | 07/01/2020. |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | 27,920,698 | 27,000,000 | 27,808,875 | 27,745,447 | 0 | (140,087) | 0 | (140,087) | 0 | 27,605,360 | 0 | 315,337 | 315,337 | 886,181 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 047061 CD 6 | ATHENS-CLARKE CNTY GA UNIF GOV | | 01/01/2019. | Call 100.0000 | | 5,000,000 | 5,000,000 | 5,021,000 | 5,000,000 | | | | 0 | | 5,000,000 | | | 0 | 140,625 | 01/01/2028. |
| 04780M TS 8 | ATLANTA GA ARPT REV 5.000% 01/01/19 | | 01/01/2019. | Maturity | | 250,000 | 250,000 | 286,073 | 250,000 | | | | 0 | | 250,000 | | | 0 | 6,250 | 01/01/2019. |
| 373539 2E 4 | GEORGIA ST HSG & FIN AUTH REV | | 09/01/2019. | Redemption 100.0000 | | 1,110,000 | 1,110,000 | 1,177,033 | 1,153,832 | | (43,832) | | (43,832) | | 1,110,000 | | | 0 | 19,163 | 12/01/2045. |
| 373539 3F 0 | GEORGIA ST HSG & FIN AUTH REV | | 12/01/2019. | Redemption 100.0000 | | 850,000 | 850,000 | 913,920 | 897,617 | | (47,617) | | (47,617) | | 850,000 | | | 0 | 15,138 | 12/01/2046. |
| 373539 6T 7 | GEORGIA ST HSG & FIN AUTH REV | | 12/01/2019. | Redemption 100.0000 | | 150,000 | 150,000 | 155,700 | 155,500 | | (5,500) | | (5,500) | | 150,000 | | | 0 | 3,450 | 12/01/2047. |
| 373539 A4 7 | GEORGIA ST HSG & FIN AUTH REV | | 12/01/2019. | Redemption 100.0000 | | 440,000 | 440,000 | 470,532 | 448,369 | | (8,369) | | (8,369) | | 440,000 | | | 0 | 9,550 | 12/01/2029. |
| 373539 L5 2 | GEORGIA ST HSG & FIN AUTH REV | | 12/01/2019. | Redemption 100.0000 | | 870,000 | 870,000 | 948,744 | 909,034 | | (39,034) | | (39,034) | | 870,000 | | | 0 | 19,700 | 06/01/2044. |
| 37358M CX 7 | GEORGIA ST TOLLWAY AUTH REV | | 07/01/2019. | Barclays Capital | | 11,272,140 | 11,000,000 | 13,785,530 | 11,450,567 | | (194,408) | | (194,408) | | 11,256,159 | | 15,981 | 15,981 | 461,389 | 03/01/2020. |
| 37358M DD 0 | GEORGIA ST TOLLWAY AUTH REV | | 06/04/2019. | Goldman Sachs | | 2,528,825 | 2,500,000 | 3,076,075 | 2,557,746 | | (33,113) | | (33,113) | | 2,524,633 | | 4,192 | 4,192 | 85,069 | 10/01/2019. |
| 74265L SJ 8 | PRIVATE COLL & UNIV GA VAR EMORY UNIV SE. | | 07/01/2019. | JP Morgan Securities Inc. | | 16,400,000 | 16,400,000 | 16,400,000 | 16,400,000 | | | | 0 | | 16,400,000 | | | 0 | 153,868 | 09/01/2035. |
| 74265L TP 3 | PRIVATE COLL & UNIV GA VAR EMORY C 4 | | 07/01/2019. | Citigroup | | 36,635,000 | 36,635,000 | 36,635,000 | 36,635,000 | | | | 0 | | 36,635,000 | | | 0 | 338,016 | 09/01/2036. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 75,505,965 | 75,205,000 | 78,869,607 | 75,857,665 | 0 | (371,873) | 0 | (371,873) | 0 | 75,485,792 | 0 | 20,173 | 20,173 | 1,252,218 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 103,426,663 | 102,205,000 | 106,678,482 | 103,603,112 | 0 | (511,960) | 0 | (511,960) | 0 | 103,091,152 | 0 | 335,510 | 335,510 | 2,138,399 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 11,906,773 | 11,795,000 | 11,905,763 | | | (28,382) | | (28,382) | | 11,877,381 | | 29,393 | 29,393 | 94,164 | XXX |
| 8399999. | Total - Bonds | | | | | 115,333,436 | 114,000,000 | 118,584,245 | 103,603,112 | 0 | (540,342) | 0 | (540,342) | 0 | 114,968,533 | 0 | 364,903 | 364,903 | 2,232,563 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 115,333,436 | XXX | 118,584,245 | 103,603,112 | 0 | (540,342) | 0 | (540,342) | 0 | 114,968,533 | 0 | 364,903 | 364,903 | 2,232,563 | 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 WG 1 | US TREASURY NOTE 2.250% 04/30/21 | | 06/27/2019 | Credit Suisse | 09/05/2019 | Wells Fargo Bank | 11,400,000 | 11,491,734 | 11,511,773 | 11,482,381 | | (9,353) | | (9,353) | | | 29,393 | 29,393 | 89,914 | 41,124 |
| 0599999. Total - Bonds - U.S. Government | | | | | | | 11,400,000 | 11,491,734 | 11,511,773 | 11,482,381 | 0 | (9,353) | 0 | (9,353) | 0 | 0 | 29,393 | 29,393 | 89,914 | 41,124 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 373539 5F 8 | GEORGIA ST HSG & FIN AUTH REV | | 07/19/2019 | Raymond James Morgan Keegan | 12/01/2019 | Redemption 100.0000 | 340,000 | 355,028 | 340,000 | 340,000 | | (15,028) | | (15,028) | | | | 0 | 3,150 | 1,719 |
| 373539 7Z 2 | GEORGIA ST HSG & FIN AUTH REV | | 09/10/2019 | Barclays Capital | 12/01/2019 | Redemption 100.0000 | 55,000 | 59,001 | 55,000 | 55,000 | | (4,001) | | (4,001) | | | | 0 | 1,100 | 617 |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | | 395,000 | 414,029 | 395,000 | 395,000 | 0 | (19,029) | 0 | (19,029) | 0 | 0 | 0 | 0 | 4,250 | 2,336 |
| 8399998. Total - Bonds | | | | | | | 11,795,000 | 11,905,763 | 11,906,773 | 11,877,381 | 0 | (28,382) | 0 | (28,382) | 0 | 0 | 29,393 | 29,393 | 94,164 | 43,460 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | | | 11,905,763 | 11,906,773 | 11,877,381 | 0 | (28,382) | 0 | (28,382) | 0 | 0 | 29,393 | 29,393 | 94,164 | 43,460 |

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

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

# Sch. DA - Pt. 1
# NONE

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

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

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

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

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

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

# Sch. DB - Pt. E
# NONE

# Sch. DL - Pt. 1
# NONE

# Sch. DL - Pt. 2
# NONE

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| **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 | | | | | | |
| 11. Georgia GA | | | | | | |
| 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 | B | INSUR UNDERWRITING COLLATERAL | | | 353,122 | 349,938 |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | INSUR UNDERWRITING COLLATERAL | 2,653,843 | 2,839,873 | | |
| 37. Oklahoma OK | B | INSUR UNDERWRITING COLLATERAL | 340,493 | 364,361 | | |
| 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 | B | INSUR UNDERWRITING COLLATERAL | | | 280,406 | 300,062 |
| 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 | 2,994,336 | 3,204,234 | 633,528 | 650,000 |

**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