



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

Falls Lake National Insurance Company

| | | | | | |
|---------------------------------------|------------------|--|---|--|------------|
| NAIC Group Code..... | 3494, 3494 | NAIC Company Code..... | 31925 | Employer's ID Number..... | 42-1019055 |
| (Current Period) (Prior Period) | | | | | |
| Organized under the Laws of OH | | State of Domicile or Port of Entry | OH | Country of Domicile | US |
| Incorporated/Organized..... | February 6, 1974 | | | Commenced Business..... February 21, 1974 | |
| Statutory Home Office | | 52 East Gay Street .. Columbus .. OH .. US .. 43215 | | | |
| | | (Street and Number) | (City or Town, State, Country and Zip Code) | | |
| Main Administrative Office | | 6131 Falls of Neuse Rd., Suite 306 .. Raleigh .. NC .. US .. 27609 | | 919-882-3500 | |
| | | (Street and Number) | (City or Town, State, Country and Zip Code) | (Area Code) (Telephone Number) | |
| Mail Address | | 6131 Falls of Neuse Rd., Suite 306 .. Raleigh .. NC .. US .. 27609 | | 919-882-3500 | |
| | | (Street and Number or P. O. Box) | (City or Town, State, Country and Zip Code) | (Area Code) (Telephone Number) | |
| Primary Location of Books and Records | | 6131 Falls of Neuse Rd., Suite 306 .. Raleigh .. NC .. US .. 27609 | | 919-882-3500 | |
| | | (Street and Number) | (City or Town, State, Country and Zip Code) | (Area Code) (Telephone Number) | |
| Internet Web Site Address | | www.fallslakeins.com | | | |
| Statutory Statement Contact | | Timothy Sean MacAleese | | (804) 281-2683 | |
| | | (Name) | | (Area Code) (Telephone Number) (Extension) | |
| | | accounting@fallslakeins.com | | 888-698-7290 | |
| | | (E-Mail Address) | | (Fax Number) | |

OFFICERS

| Name | Title | Name | Title |
|-------------------------------|----------------------------------|------------------------|-------------------------|
| 1. Terence Michael McCafferty | President/CEO | 2. Eric Forest Liland | Secretary/Chief Actuary |
| 3. Timothy Sean MacAleese | SVP/Chief Financial Officer | 4. Michael Edward Crow | Treasurer |
| Sarah Casey Doran | Chairman of the Board | Joseph Robert Raia | Assistant Secretary |
| David Bert Zoffer | Senior VP and General Counsel | Daniel Arthur Shultis | Controller |
| Thomas Richard Fauerbach | Assistant Secretary/Deputy Chief | Jennifer Ellen Kish | Group Chief Actuary |
| Courtney Gray Warren | Actuary | | |
| | Chief Claims Officer | | |

OTHER

| DIRECTORS OR TRUSTEES | | | |
|-----------------------|----------------------------|---------------------|-----------------------|
| Sarah Casey Doran | Terence Michael McCafferty | Michael Edward Crow | Courtenay Gray Warren |
| Jennifer Ellen Kish | Timothy Sean MacAleese | Thomas Edward Peach | |

State of..... North Carolina
County of.... Wake

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) Terence Michael McCafferty | (Signature) Eric Forest Liland | (Signature) Timothy Sean MacAleese |
| 1. (Printed Name) President/CEO | 2. (Printed Name) Secretary/Chief Actuary | 3. (Printed Name) SVP/Chief Financial Officer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This _____ day of _____ 2020

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

Yes [X] No []

SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|--|---------------------------|---|---|--|--------------------------------------|---|
| | 1 Amount | 2 Percentage of Column 1 Line 13 | 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..... | 2,609,182 | .2.6 | 2,609,182 | .0 | 2,609,182 | .2.6 |
| 1.02 All Other Governments..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed..... | 149,088 | .0.1 | 149,088 | .0 | 149,088 | .0.1 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed..... | 2,226,176 | .2.2 | 2,226,176 | .0 | 2,226,176 | .2.2 |
| 1.06 Industrial and Miscellaneous..... | 155,725 | .0.2 | 155,725 | .0 | 155,725 | .0.2 |
| 1.07 Hybrid Securities..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 1.08 Parent, Subsidiaries and Affiliates..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 1.09 SVO Identified Funds..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 1.10 Unaffiliated Bank Loans..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 1.11 Total Long-Term Bonds..... | 5,140,171 | .5.1 | 5,140,171 | .0 | 5,140,171 | .5.1 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated)..... | 399,249 | .0.4 | 399,249 | .0 | 399,249 | .0.4 |
| 2.02 Parent, Subsidiaries and Affiliates..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 2.03 Total Preferred Stock..... | 399,249 | .0.4 | 399,249 | .0 | 399,249 | .0.4 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 3.04 Parent, Subsidiaries and Affiliates Other | 83,568,671 | .82.8 | 83,568,671 | .0 | 83,568,671 | .82.8 |
| 3.05 Mutual Funds..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 3.06 Unit Investment Trusts..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 3.07 Closed-End Funds..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 3.08 Total Common Stocks..... | 83,568,671 | .82.8 | 83,568,671 | .0 | 83,568,671 | .82.8 |
| 4. Mortgage Loans Schedule B): | | | | | | |
| 4.01 Farm Mortgages..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 4.02 Residential Mortgages..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 4.03 Commercial Mortgages..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 4.04 Mezzanine Real Estate Loans..... | .0 | .0.0 | 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 | 0 | .0.0 |
| 5.02 Properties Held for Production of Income..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 5.03 Properties Held for Sale..... | .0 | .0.0 | 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)..... | 8,562,201 | .8.5 | 8,562,201 | .0 | 8,562,201 | .8.5 |
| 6.02 Cash Equivalents (Schedule E, Part 2)..... | 3,201,857 | .3.2 | 3,201,857 | .0 | 3,201,857 | .3.2 |
| 6.03 Short-Term Investments (Schedule DA)..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments..... | 11,764,058 | .11.7 | 11,764,058 | .0 | 11,764,058 | .11.7 |
| 7. Contract Loans..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 8. Derivatives (Schedule DB)..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 9. Other Invested Assets (Schedule BA)..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 10. Receivables for Securities..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 11. Securities Lending (Schedule DL, Part 1)..... | .0 | .0.0 | 0 | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11)..... | .0 | .0.0 | 0 | .0 | 0 | .0.0 |
| 13. Total Invested Assets..... | 100,872,149 | 100.0 | 100,872,149 | .0 | 100,872,149 | 100.0 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | |
|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 |
| 2. Cost of acquired: | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 6)..... | 0 |
| 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..... | 0 |
| 3.2 Totals, Part 3, Column 11..... | 0 |
| 4. Total gain (loss) on disposals, Part 3, Column 18..... | 0 |
| 5. Deduct amounts received on disposals, Part 3, Column 15..... | 0 |
| 6. Total foreign exchange change in book/adjusted carrying value: | |
| 6.1 Totals, Part 1, Column 15..... | 0 |
| 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..... | 0 |
| 7.2 Totals, Part 3, Column 10..... | 0 |
| 8. Deduct current year's depreciation: | |
| 8.1 Totals, Part 1, Column 11..... | 0 |
| 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..... | 0 |
| 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..... | 0 |
| 2. Cost of acquired: | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 7)..... | 0 |
| 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..... | 0 |
| 3.2 Totals, Part 3, Column 11..... | 0 |
| 4. Accrual of discount..... | 0 |
| 5. Unrealized valuation increase (decrease): | |
| 5.1 Totals, Part 1, Column 9..... | 0 |
| 5.2 Totals, Part 3, Column 8..... | 0 |
| 6. Total gain (loss) on disposals, Part 3, Column 18..... | 0 |
| 7. Deduct amounts received on disposals, Part 3, Column 15..... | 0 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees..... | 0 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest: | |
| 9.1 Totals, Part 1, Column 13..... | 0 |
| 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..... | 0 |
| 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..... | 0 |
| 13. Subtotal (Line 11 plus Line 12)..... | 0 |
| 14. Deduct total nonadmitted amounts..... | 0 |
| 15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)..... | 0 |

Falls Lake National Insurance Company
SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

| | |
|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 |
| 2. Cost of acquired: | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8)..... | 0 |
| 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..... | 0 |
| 3.2 Totals, Part 3, Column 12..... | 0 |
| 4. Accrual of discount..... | 0 |
| 5. Unrealized valuation increase (decrease): | |
| 5.1 Totals, Part 1, Column 13..... | 0 |
| 5.2 Totals, Part 3, Column 9..... | 0 |
| 6. Total gain (loss) on disposals, Part 3, Column 19..... | 0 |
| 7. Deduct amounts received on disposals, Part 3, Column 16..... | 0 |
| 8. Deduct amortization of premium and depreciation..... | 0 |
| 9. Total foreign exchange change in book/adjusted carrying value: | |
| 9.1 Totals, Part 1, Column 17..... | 0 |
| 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..... | 0 |
| 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..... | 0 |
| 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..... | 90,871,766 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7..... | 3,331,566 |
| 3. Accrual of discount..... | 5,127 |
| 4. Unrealized valuation increase (decrease): | |
| 4.1 Part 1, Column 12..... | 0 |
| 4.2 Part 2, Section 1, Column 15..... | 12,294 |
| 4.3 Part 2, Section 2, Column 13..... | 4,276,383 |
| 4.4 Part 4, Column 11..... | 58,794 |
| 5. Total gain (loss) on disposals, Part 4, Column 19..... | 132,564 |
| 6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7..... | 9,523,272 |
| 7. Deduct amortization of premium..... | 57,127 |
| 8. Total foreign exchange change in book/adjusted carrying value: | |
| 8.1 Part 1, Column 15..... | 0 |
| 8.2 Part 2, Section 1, Column 19..... | 0 |
| 8.3 Part 2, Section 2, Column 16..... | 0 |
| 8.4 Part 4, Column 15..... | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized: | |
| 9.1 Part 1, Column 14..... | 0 |
| 9.2 Part 2, Section 1, Column 17..... | 0 |
| 9.3 Part 2, Section 2, Column 14..... | 0 |
| 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..... | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... | 89,108,095 |
| 12. Deduct total nonadmitted amounts..... | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 89,108,095 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|---|--|--------------------------------------|-------------------|-------------------|----------------------------|
| BONDS | 1. United States..... | 2,609,182 | 2,622,621 | 2,601,584 | 2,615,000 |
| Governments (Including all obligations guaranteed by governments) | 2. Canada..... | 0 | 0 | 0 | 0 |
| | 3. Other Countries..... | 0 | 0 | 0 | 0 |
| | 4. Totals..... | 2,609,182 | 2,622,621 | 2,601,584 | 2,615,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals..... | 0 | 0 | 0 | 0 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals..... | 149,088 | 152,427 | 148,701 | 150,000 |
| 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..... | 2,226,176 | 2,411,334 | 2,350,390 | 2,030,000 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated) | 8. United States..... | 155,725 | 163,147 | 156,163 | 155,000 |
| | 9. Canada..... | 0 | 0 | 0 | 0 |
| | 10. Other Countries..... | 0 | 0 | 0 | 0 |
| | 11. Totals..... | 155,725 | 163,147 | 156,163 | 155,000 |
| Parent, Subsidiaries and Affiliates | 12. Totals..... | 0 | 0 | 0 | 0 |
| | 13. Total Bonds..... | 5,140,171 | 5,349,529 | 5,256,838 | 4,950,000 |
| PREFERRED STOCKS | 14. United States..... | 399,249 | 410,799 | 397,455 | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada..... | 0 | 0 | 0 | |
| | 16. Other Countries..... | 0 | 0 | 0 | |
| | 17. Totals..... | 399,249 | 410,799 | 397,455 | |
| Parent, Subsidiaries and Affiliates | 18. Totals..... | 0 | 0 | 0 | |
| | 19. Total Preferred Stocks..... | 399,249 | 410,799 | 397,455 | |
| COMMON STOCKS | 20. United States..... | 0 | 0 | 0 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada..... | 0 | 0 | 0 | |
| | 22. Other Countries..... | 0 | 0 | 0 | |
| | 23. Totals..... | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 24. Totals..... | 83,568,671 | 83,568,671 | 73,262,851 | |
| | 25. Total Common Stocks..... | 83,568,671 | 83,568,671 | 73,262,851 | |
| | 26. Total Stocks..... | 83,967,920 | 83,979,470 | 73,660,306 | |
| | 27. Total Bonds and Stocks..... | 89,108,091 | 89,328,999 | 78,917,144 | |

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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Column 7 as a % of Line 11.7 | 9 Total from Column 7 Prior Year | 10 % from Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|--------------------------|----------------------------|--------------------------------------|--|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1..... | 876,626 | 1,732,556 | 0 | 0 | 0 | XXX | 2,609,182 | 50.8 | 3,782,495 | 37.6 | 2,609,182 | 0 |
| 1.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.7 Totals..... | 876,626 | 1,732,556 | 0 | 0 | 0 | XXX | 2,609,182 | 50.8 | 3,782,495 | 37.6 | 2,609,182 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 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..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 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..... | 0 | 149,088 | 0 | 0 | 0 | XXX | 149,088 | 2.9 | 317,353 | 3.2 | 149,088 | 0 |
| 4.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.7 Totals..... | 0 | 149,088 | 0 | 0 | 0 | XXX | 149,088 | 2.9 | 317,353 | 3.2 | 149,088 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1..... | 0 | 437,369 | 1,521,106 | 267,702 | 0 | XXX | 2,226,177 | 43.3 | 4,631,710 | 46.1 | 2,226,177 | 0 |
| 5.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.7 Totals..... | 0 | 437,369 | 1,521,106 | 267,702 | 0 | XXX | 2,226,177 | 43.3 | 4,631,710 | 46.1 | 2,226,177 | 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Column 7 as a % of Line 11.7 | 9 Total from Column 7 Prior Year | 10 % from Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|--------------------------|----------------------------|--------------------------------------|--|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1..... | 0 | 0 | 155,725 | 0 | 0 | XXX | 155,725 | 3.0 | 1,071,279 | 10.7 | 155,725 | 0 |
| 6.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 250,000 | 2.5 | 0 | 0 |
| 6.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.7 Totals..... | 0 | 0 | 155,725 | 0 | 0 | XXX | 155,725 | 3.0 | 1,321,279 | 13.1 | 155,725 | 0 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 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..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 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 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 NAIC 2..... | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 NAIC 3..... | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.4 NAIC 4..... | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.5 NAIC 5..... | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.6 NAIC 6..... | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.7 Totals..... | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.2 NAIC 2..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.3 NAIC 3..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.4 NAIC 4..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.5 NAIC 5..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.6 NAIC 6..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Column 7 as a % of Line 11.7 | 9 Total from Column 7 Prior Year | 10 % from Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|--------------------------|----------------------------|--------------------------------------|--|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1..... | (d).....876,626 |2,319,013 |1,676,831 |267,702 |0 |0 |5,140,172 |100.0 |XXX |XXX |5,140,172 |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 |0 |0.0 |XXX |XXX |0 |0 |
| 11.6 NAIC 6..... | (d).....0 |0 |0 |0 |0 |0 |0 |0.0 |XXX |XXX |0 |0 |
| 11.7 Totals..... |876,626 |2,319,013 |1,676,831 |267,702 |0 |0 | (b).....5,140,172 |100.0 |XXX |XXX |5,140,172 |0 |
| 11.8 Line 11.7 as a % of Col. 7..... |17.1 |45.1 |32.6 |5.2 |0.0 |0.0 |100.0 |XXX |XXX |XXX |100.0 |0.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1..... |522,704 |4,211,466 |4,349,717 |561,859 |157,091 |0 |XXX |XXX |9,802,837 |97.5 |9,802,837 |0 |
| 12.2 NAIC 2..... |0 |0 |250,000 |0 |0 |0 |XXX |XXX |250,000 |2.5 |0 |250,000 |
| 12.3 NAIC 3..... |0 |0 |0 |0 |0 |0 |XXX |XXX |0 |0.0 |0 |0 |
| 12.4 NAIC 4..... |0 |0 |0 |0 |0 |0 |XXX |XXX |0 |0.0 |0 |0 |
| 12.5 NAIC 5..... |0 |0 |0 |0 |0 |0 |XXX |XXX |0 |0.0 |0 |0 |
| 12.6 NAIC 6..... |0 |0 |0 |0 |0 |0 |XXX |XXX | (c).....0 |0.0 |0 |0 |
| 12.7 Totals..... |522,704 |4,211,466 |4,599,717 |561,859 |157,091 |0 |XXX |XXX | (b).....10,052,837 |100.0 |9,802,837 |250,000 |
| 12.8 Line 12.7 as a % of Col. 9..... |5.2 |41.9 |45.8 |5.6 |1.6 |0.0 |XXX |XXX |100.0 |XXX |97.5 |2.5 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1..... |876,626 |2,319,013 |1,676,831 |267,702 |0 |0 |5,140,172 |100.0 |9,802,837 |97.5 |5,140,172 |XXX |
| 13.2 NAIC 2..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |0 |XXX |
| 13.3 NAIC 3..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |0 |XXX |
| 13.4 NAIC 4..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |0 |XXX |
| 13.5 NAIC 5..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |0 |XXX |
| 13.6 NAIC 6..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |0 |XXX |
| 13.7 Totals..... |876,626 |2,319,013 |1,676,831 |267,702 |0 |0 |5,140,172 |100.0 |9,802,837 |97.5 |5,140,172 |XXX |
| 13.8 Line 13.7 as a % of Col. 7..... |17.1 |45.1 |32.6 |5.2 |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..... |17.1 |45.1 |32.6 |5.2 |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 |0 |0.0 |0 |0.0 |XXX |0 |
| 14.2 NAIC 2..... |0 |0 |0 |0 |0 |0 |0 |0.0 |250,000 |2.5 |XXX |0 |
| 14.3 NAIC 3..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |XXX |0 |
| 14.4 NAIC 4..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |XXX |0 |
| 14.5 NAIC 5..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |XXX |0 |
| 14.6 NAIC 6..... |0 |0 |0 |0 |0 |0 |0 |0.0 |0 |0.0 |XXX |0 |
| 14.7 Totals..... |0 |0 |0 |0 |0 |0 |0 |0.0 |250,000 |2.5 |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 |0.0 |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 |0.0 |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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Column 7 as a % of Line 11.08 | 9 Total from Column 7 Prior Year | 10 % from Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|--------------------------|----------------------------|---------------------------------------|--|-----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations..... | 876,626 | 1,732,556 | 0 | 0 | 0 | XXX. | 2,609,182 | 50.8 | 3,782,495 | 37.6 | 2,609,182 | 0 |
| 1.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.05 Totals..... | 876,626 | 1,732,556 | 0 | 0 | 0 | XXX. | 2,609,182 | 50.8 | 3,782,495 | 37.6 | 2,609,182 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 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..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 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..... | 0 | 149,088 | 0 | 0 | 0 | XXX. | 149,088 | 2.9 | 317,353 | 3.2 | 149,088 | 0 |
| 4.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.05 Totals..... | 0 | 149,088 | 0 | 0 | 0 | XXX. | 149,088 | 2.9 | 317,353 | 3.2 | 149,088 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations..... | 0 | 437,369 | 1,521,106 | 267,702 | 0 | XXX. | 2,226,177 | 43.3 | 3,282,756 | 32.7 | 2,226,177 | 0 |
| 5.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 1,348,954 | 13.4 | 0 | 0 |
| 5.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.05 Totals..... | 0 | 437,369 | 1,521,106 | 267,702 | 0 | XXX. | 2,226,177 | 43.3 | 4,631,710 | 46.1 | 2,226,177 | 0 |
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.01 Issuer Obligations..... | 0 | 0 | 155,725 | 0 | 0 | XXX. | 155,725 | 3.0 | 1,321,279 | 13.1 | 155,725 | 0 |
| 6.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.05 Totals..... | 0 | 0 | 155,725 | 0 | 0 | XXX. | 155,725 | 3.0 | 1,321,279 | 13.1 | 155,725 | 0 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 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..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.05 Affiliated Bank Loans - Issued..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.06 Affiliated Bank Loans - Acquired..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Column 7 as a % of Line 11.08 | 9 Total from Column 7 Prior Year | 10 % from Col. 8 Prior Year | 11 Total Publicly Traded | 12 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 | 0.0 | 0 | 0 |
| 9.02 Bond Mutual Funds Identified by the SVO..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 0 | 0 | 0.0 | 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..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.02 Unaffiliated Bank Loans - Acquired..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.03 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations..... | 876,626 | 2,319,013 | 1,676,831 | 267,702 | 0 | XXX. | 5,140,172 | 100.0 | XXX. | XXX | 5,140,172 | 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..... | 876,626 | 2,319,013 | 1,676,831 | 267,702 | 0 | 0 | 5,140,172 | 100.0 | XXX. | XXX | 5,140,172 | 0 |
| 11.09 Line 11.08 as a % of Col. 7..... | 17.1 | 45.1 | 32.6 | 5.2 | 0.0 | 0.0 | 100.0 | XXX. | XXX | XXX | 100.0 | 0.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations..... | 394,915 | 3,789,447 | 4,248,532 | 211,363 | 59,626 | XXX. | XXX | XXX. | 8,703,883 | 86.6 | 8,453,883 | 250,000 |
| 12.02 Residential Mortgage-Backed Securities..... | 127,789 | 422,019 | 351,185 | 350,496 | 97,465 | XXX. | XXX | XXX. | 1,348,954 | 13.4 | 1,348,954 | 0 |
| 12.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | XXX | XXX. | 0 | 0.0 | 0 | 0 |
| 12.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | XXX | XXX. | 0 | 0.0 | 0 | 0 |
| 12.05 SVO Identified Funds..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 0 | XXX. | XXX. | 0 | 0.0 | 0 | 0 |
| 12.06 Affiliated Bank Loans..... | 0 | 0 | 0 | 0 | 0 | XXX. | XXX | XXX. | 0 | 0.0 | 0 | 0 |
| 12.07 Unaffiliated Bank Loans..... | 0 | 0 | 0 | 0 | 0 | XXX. | XXX | XXX. | 0 | 0.0 | 0 | 0 |
| 12.08 Totals..... | 522,704 | 4,211,466 | 4,599,717 | 561,859 | 157,091 | 0 | XXX. | XXX. | 10,052,837 | 100.0 | 9,802,837 | 250,000 |
| 12.09 Line 12.08 as a % of Col. 9..... | 5.2 | 41.9 | 45.8 | 5.6 | 1.6 | 0.0 | XXX. | XXX. | 100.0 | XXX. | 97.5 | 2.5 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations..... | 876,626 | 2,319,013 | 1,676,831 | 267,702 | 0 | XXX. | 5,140,172 | 100.0 | 8,453,883 | 84.1 | 5,140,172 | XXX. |
| 13.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 1,348,954 | 13.4 | 0 | XXX. |
| 13.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | XXX. |
| 13.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | 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 | 0 | XXX. |
| 13.06 Affiliated Bank Loans..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | XXX. |
| 13.07 Unaffiliated Bank Loans..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | XXX. |
| 13.08 Totals..... | 876,626 | 2,319,013 | 1,676,831 | 267,702 | 0 | 0 | 5,140,172 | 100.0 | 9,802,837 | 97.5 | 5,140,172 | XXX. |
| 13.09 Line 13.08 as a % of Col. 7..... | 17.1 | 45.1 | 32.6 | 5.2 | 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..... | 17.1 | 45.1 | 32.6 | 5.2 | 0.0 | 0.0 | 100.0 | XXX. | XXX | XXX | 100.0 | XXX. |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 250,000 | 2.5 | XXX | 0 |
| 14.02 Residential Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.03 Commercial Mortgage-Backed Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.04 Other Loan-Backed and Structured Securities..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.05 SVO Identified Funds..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 250,000 | 2.5 | 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 Total | 2 Bonds | 3 Mortgage Loans | 4 Other Short-term Investment Assets (a) | 5 Investments in Parent, Subsidiaries and Affiliates |
|--|------------|------------|------------------------|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 | 0 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired..... | 49,677 | 49,677 | 0 | 0 | 0 |
| 3. Accrual of discount..... | 323 | 323 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease)..... | 0 | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals..... | 0 | 0 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals..... | 50,000 | 50,000 | 0 | 0 | 0 |
| 7. Deduct amortization of premium..... | 0 | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | 0 | 0 | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 0 | 0 | 0 | 0 | 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 | 0 | 0 | 0 | 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 Total | 2 Bonds | 3 Money Market Mutual Funds | 4 Other (a) |
|--|------------|------------|--------------------------------|----------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 2,389,163 | 0 | 2,389,163 | 0 |
| 2. Cost of cash equivalents acquired..... | 33,077,462 | 0 | 33,077,462 | 0 |
| 3. Accrual of discount..... | 0 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease)..... | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals..... | 0 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals..... | 32,264,768 | 0 | 32,264,768 | 0 |
| 7. Deduct amortization of premium..... | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | 0 | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 0 | 0 | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 3,201,857 | 0 | 3,201,857 | 0 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 3,201,857 | 0 | 3,201,857 | 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 CUSIP Identification | 2 Description | Codes | | | 6 NAIC Designation and Administrative Symbol | 7 Rate Used to Obtain Fair Value | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | | |
|---|-------------------------------------|--------------------------|--------------|----------------------------|---|-------------------------------------|------------------|-----------------|----------------|----------------|--|--|---|---|---|---------------|-------------------------|-----------------|-------------------------------------|-------------------------------|-------------|----------------|
| | | 3 F or eig n | Bond CHAR | 5 Administrative Symbol | | | 8 Actual Cost | 9 Fair Value | | | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | 12 Current Year's (Amortization) / Accretion | 13 Current Year's Other-Than-Temporary Impairment Recognized | 14 Total Foreign Exchange Change in B.I.A.C.V. | 15 Rate of | 16 Effective Rate of | 17 When Paid | 18 Admitted Amount Due & Accrued | 19 Amount Rec. During Year | 20 | 21 Acquired |
| U.S. Government - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 912828 A8 3 | UNITED STATES TREASURY NOTE..... | SD. | .. |1 | |854,386 | ...100.703 |855,977 |850,000 |851,526 |0 |(1,497) |0 |0 |2.375 |2.190 | JD..... |55 |20,188 | 01/24/2018. | 12/31/2020. | |
| 912828 N4 8 | UNITED STATES TREASURY NOTE..... | SD. | .. |1 | |25,478 | ...100.093 |25,023 |25,000 |25,100 |0 |(99) |0 |0 |1.750 |1.340 | JD..... |1 |438 | 01/29/2016. | 12/31/2020. | |
| 912828 P8 7 | UNITED STATES TREASURY NOTE..... | SD. | .. |1 | |494,006 | ...99.406 |497,031 |500,000 |498,554 |0 |1,224 |0 |0 |1.125 |1.370 | FA..... |1,901 |5,625 | 03/21/2016. | 02/28/2021. | |
| 912828 SF 8 | UNITED STATES TREASURY NOTE..... | SD. | .. |1 | |308,332 | ...100.828 |317,609 |315,000 |311,376 |0 |1,641 |0 |0 |2.000 |2.560 | FA..... |2,380 |6,300 | 02/15/2018. | 02/15/2022. | |
| 912828 U6 5 | UNITED STATES TREASURY NOTE..... | SD. | .. |1 | |744,641 | ...100.296 |752,227 |750,000 |747,876 |0 |1,080 |0 |0 |1.750 |1.900 | MN..... |1,148 |13,125 | 12/13/2016. | 11/30/2021. | |
| 912828 YT 1 | UNITED STATES TREASURY NOTE..... | SD. | .. |1 | |174,741 | ...99.859 |174,754 |175,000 |174,750 |0 |10 |0 |0 |1.500 |1.570 | MN..... |215 |0 | 12/04/2019. | 11/30/2021. | |
| 0199999. U.S. Government - Issuer Obligations..... | | | | | |2,601,584 | XXX |2,622,621 |2,615,000 |2,609,182 |0 |2,359 |0 |0 | XXX | XXX | XXX |5,700 |45,676 | XXX | XXX | |
| 0599999. Total - U.S. Government..... | | | | | |2,601,584 | XXX |2,622,621 |2,615,000 |2,609,182 |0 |2,359 |0 |0 | XXX | XXX | XXX |5,700 |45,676 | XXX | XXX | |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 64966M QH 5 | NEW YORK NY..... | SD. | .. |1 | 1FE |148,701 | ...101.618 |152,427 |150,000 |149,088 |0 |178 |0 |0 |2.520 |2.650 | AO..... |945 |3,780 | 10/16/2017. | 10/01/2024. | |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations..... | | | | | |148,701 | XXX |152,427 |150,000 |149,088 |0 |178 |0 |0 | XXX | XXX | XXX |945 |3,780 | XXX | XXX | |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions..... | | | | | |148,701 | XXX |152,427 |150,000 |149,088 |0 |178 |0 |0 | XXX | XXX | XXX |945 |3,780 | 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 | | | | | | | | | | | | | | | | | | | | | | |
| 052414 PJ 2 | AUSTIN TX ELEC UTILITY SYS REV..... | SD. | .. |2 | 1FE |175,716 | ...119.969 |179,954 |150,000 |165,443 |0 |(2,366) |0 |0 |5.000 |3.070 | MN..... |958 |7,500 | 05/13/2015. | 11/15/2027. | |
| 240523 YV 6 | DE KALB CNTY GA WTR & SWR REVE..... | SD. | .. |2 | 1FE |286,090 | ...118.099 |295,248 |250,000 |272,486 |0 |(3,501) |0 |0 |5.000 |3.270 | AO..... |3,125 |12,500 | 11/10/2015. | 10/01/2032. | |
| 45203H 2A 9 | ILLINOIS ST FIN AUTH REVENUE..... | SD. | .. |1FE | |242,376 | ...128.764 |257,528 |200,000 |229,907 |0 |(2,875) |0 |0 |5.000 |3.070 | JD..... |833 |10,000 | 05/13/2015. | 12/01/2028. | |
| 575896 PS 8 | MASSACHUSETTS ST PORT AUTH..... | SD. | .. |2 | 1FE |346,020 | ...117.092 |351,276 |300,000 |327,188 |0 |(4,455) |0 |0 |5.000 |3.190 | JJ..... |7,500 |15,000 | 07/09/2015. | 07/01/2032. | |
| 592647 BC 4 | MET WASHINGTON DC ARPTS AUTH A..... | SD. | .. |2 | 1FE |280,353 | ...117.991 |294,978 |250,000 |268,416 |0 |(2,838) |0 |0 |5.000 |3.570 | AO..... |3,125 |12,500 | 07/01/2015. | 10/01/2030. | |
| 65887P RU 1 | NORTH DAKOTA ST PUBLIC FIN AUT..... | SD. | .. |2 | 1FE |468,052 | ...117.084 |468,336 |400,000 |437,369 |0 |(7,242) |0 |0 |5.000 |2.880 | AO..... |5,000 |20,000 | 07/10/2015. | 10/01/2029. | |
| 663903 FH 0 | N E OH REGL SWR DIST..... | SD. | .. |2 | 1FE |282,025 | ...114.880 |287,200 |250,000 |267,702 |0 |(3,287) |0 |0 |5.000 |3.410 | MN..... |1,597 |12,500 | 05/12/2015. | 11/15/2039. | |
| 762197 SK 8 | RHODE ISLAND ST HLTH & EDUCNL..... | SD. | .. |1FE | |269,758 | ...120.354 |276,814 |230,000 |257,665 |0 |(4,427) |0 |0 |5.000 |2.710 | MS..... |3,386 |11,500 | 03/09/2017. | 09/15/2025. | |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations..... | | | | | |2,350,390 | XXX |2,411,334 |2,030,000 |2,226,176 |0 |(30,991) |0 |0 | XXX | XXX | XXX |25,524 |101,500 | XXX | XXX | |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations..... | | | | | |2,350,390 | XXX |2,411,334 |2,030,000 |2,226,176 |0 |(30,991) |0 |0 | XXX | XXX | XXX |25,524 |101,500 | XXX | XXX | |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 25468P DK 9 | WALT DISNEY COMPANY/THE..... | SD. | .. |1 | 1FE |156,163 | ...105.256 |163,147 |155,000 |155,725 |0 |(117) |0 |0 |3.000 |2.900 | FA..... |1,783 |4,650 | 01/20/2016. | 02/13/2026. | |
| 329999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... | | | | | |156,163 | XXX |163,147 |155,000 |155,725 |0 |(117) |0 |0 | XXX | XXX | XXX |1,783 |4,650 | XXX | XXX | |
| 389999. Total - Industrial & Miscellaneous (Unaffiliated)..... | | | | | |156,163 | XXX |163,147 |155,000 |155,725 |0 |(117) |0 |0 | XXX | XXX | XXX |1,783 |4,650 | XXX | XXX | |
| Totals | | | | | | | | | | | | | | | | | | | | | | |
| 7699999. Total - Issuer Obligations..... | | | | | |5,256,838 | XXX |5,349,529 |4,950,000 |5,140,171 |0 |(28,571) |0 |0 | XXX | XXX | XXX |33,952 |155,606 | XXX | XXX | |
| 839999. Grand Total - Bonds..... | | | | | |5,256,838 | XXX |5,349,529 |4,950,000 |5,140,171 |0 |(28,571) |0 |0 | XXX | XXX | XXX |33,952 |155,606 | XXX | XXX | |

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1 CUSIP Identification | 2 Description | Codes | | 5 Number of Shares | 6 Par Value per Share | 7 Rate per Share | 8 Book/Adjusting Carrying Value | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 NAIC Designa- tion and Admini- strative Symbol | 21 Date Acquired |
|--|----------------------------|-----------|------------------|--------------------------|-----------------------------|------------------------|---------------------------------------|--|------------------|---------|------------------------------|---|---|---|---|--|--------|--|---|------------------------|
| | | 3 Code | 4 For eign | | | | | 9 Rate per Share Used to Obtain Fair Value | 10 Fair Value | | 12 Declared but Unpaid | 13 Amount Received During Year | 14 Nonadmitted Declared but Unpaid | 15 Unrealized Valuation Increase (Decrease) | 16 Current Year's (Amortization) / Accretion | 17 Current Year's Other-Than- Temporary Impairment Recognized | 18 | 19 Total Change in B./A.C.V. (15+16-17) | | |
| Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| 48127R 46 1 | JPMORGAN CHASE & CO 6.125% | | | 7,800,000 | 25.00 | 0.000 | 199,524 | 25.580 | 199,524 | 197,730 | 0 | 11,944 | 0 | 1,794 | 0 | 0 | 1,794 | 0 | 2FE..... | 03/25/2015. |
| 61761J 40 6 | MORGAN STANLEY 6.375% | | | 7,500,000 | 25.00 | 26.630 | 199,725 | 28.170 | 211,275 | 199,725 | 2,988 | 11,953 | 0 | 10,500 | 0 | 0 | 10,500 | 0 | 3FE..... | 03/25/2015. |
| 8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | 399,249 | XXX | | 410,799 | | 397,455 | 2,988 | 23,897 | 0 | 12,294 | 0 | 0 | 0 | 12,294 | 0 | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | 399,249 | XXX | | 410,799 | | 397,455 | 2,988 | 23,897 | 0 | 12,294 | 0 | 0 | 0 | 12,294 | 0 | XXX | XXX |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 CUSIP Identification | 2 Description | Codes | | 5 Number of Shares | 6 Book/Adjusted Carrying Value | Fair Value | | 9 Rate per Share Used to Obtain Fair Value | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 Date Acquired | 18 NAIC Designation |
|---|---|-----------|----------------|--------------------------|--------------------------------------|-----------------|-----------------|--|------------------------------|--------------------------------------|---|---|--|---|--|------------------------|---------------------------|
| | | 3 Code | 4 For ei | | | 7 Fair Value | 8 Fair Value | | 10 Declared but Unpaid | 11 Amount Received During Year | 12 Nonadmitted Declared but Unpaid | 13 Unrealized Valuation Increase (Decrease) | 14 Current Year's Other-Than- Temporary Impairment Recognized | 15 Total Change in B./A.C.V. (13-14) | 16 Total Foreign Exchange Change in B./A.C.V. | | |
| Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Stonewood Insurance Company..... | | | 20,000,000 |32,350,202 |1,617.510 |32,350,202 |19,260,851 |0 |0 |0 |3,673,780 |0 |3,673,780 |0 | 01/03/2012, | |
| 000000 00 0 | Falls Lake Fire and Casualty company..... | | | 26,000,000 |51,218,469 |1,969.940 |51,218,469 |54,002,000 |0 |0 |0 |602,603 |0 |602,603 |0 | 12/18/2015, | |
| 9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other..... | | | | |83,568,671 | XXX |83,568,671 |73,262,851 |0 |0 |0 |4,276,383 |0 |4,276,383 |0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock..... | | | | |83,967,920 | XXX |83,979,470 |73,660,306 |2,988 |23,897 |0 |4,288,677 |0 |4,288,677 |0 | XXX | XXX |

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|--------------------------------|---|--------------|--------------------|-----------------------------|--------------------------------|------------------|----------------|--|
| Bonds - U.S. Government | | | | | | | | |
| 912828 | YT 1 UNITED STATES TREASURY NOTE..... | | 12/04/2019..... | NOMURA SECURITIES INTL..... | | 174,741 | .175,000 |36 |
| 0599999. | Total - Bonds - U.S. Government..... | | | | | 174,741 | .175,000 |36 |
| 8399997. | Total - Bonds - Part 3..... | | | | | 174,741 | .175,000 |36 |
| 8399998. | Total - Bonds - Summary Item from Part 5..... | | | | | 3,156.825 | .3,150,000 |26,736 |
| 8399999. | Total - Bonds..... | | | | | 3,331.566 | .3,325,000 |26,772 |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | | 3,331.566 | XXX |26,772 |

SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 Foreign Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest / Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | |
|--|----------------------------------|----------------------------------|-------------------------------------|-----------------------------------|--------------------|----------------|------------------|--|---|--|---|---|--|---|---|--|---|---|---|-----|
| | | | | | | | | | 11 Unrealized Valuation Increase (Decrease) | 12 Current Year's (Amortization) / Accretion | 13 Current Year's Other-Than- Temporary Impairment Recognized | 14 Total Change in B.A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B.A.C.V. | | | | | | | |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | |
| 912828 4U 1 | UNITED STATES TREASURY NOTE | .. 09/19/2019. | HSBC SECURITIES USA INC. | .. | ..284,334 | ..275,000 | ..273,390 | ..273,529 | ..0 | ..224 | ..0 | ..224 | ..0 | ..273,753 | ..0 | ..10,581 | ..10,581 | ..5,218 | 06/30/2023. | |
| 912828 5D 8 | UNITED STATES TREASURY NOTE | .. 09/19/2019. | HSBC SECURITIES USA INC. | .. | ..418,358 | ..400,000 | ..396,798 | ..396,924 | ..0 | ..439 | ..0 | ..439 | ..0 | ..397,363 | ..0 | ..20,995 | ..20,995 | ..11,186 | 09/30/2023. | |
| 912828 L2 4 | UNITED STATES TREASURY NOTE | .. 09/19/2019. | CITIGROUP GLOBAL MARKETS | .. | ..50,267 | ..50,000 | ..48,395 | ..48,690 | ..0 | ..246 | ..0 | ..246 | ..0 | ..48,836 | ..0 | ..1,332 | ..1,332 | ..989 | 08/31/2022. | |
| 912828 N4 8 | UNITED STATES TREASURY NOTE | .. 09/19/2019. | HSBC SECURITIES USA INC. | .. | ..114,815 | ..115,000 | ..117,197 | ..115,911 | ..0 | ..(326) | ..0 | ..(326) | ..0 | ..115,585 | ..0 | ..(770) | ..(770) | ..1,455 | 12/31/2020. | |
| 912828 P5 3 | UNITED STATES TREASURY NOTE | .. 02/15/2019. | MATURITY | .. | ..245,000 | ..245,000 | ..243,211 | ..244,925 | ..0 | ..75 | ..0 | ..75 | ..0 | ..245,000 | ..0 | ..0 | ..0 | ..919 | 02/15/2019. | |
| 912828 P9 5 | UNITED STATES TREASURY NOTE | .. 03/15/2019. | MATURITY | .. | ..150,000 | ..150,000 | ..149,860 | ..149,990 | ..0 | ..10 | ..0 | ..10 | ..0 | ..150,000 | ..0 | ..0 | ..0 | ..750 | 03/15/2019. | |
| 912828 Q7 8 | UNITED STATES TREASURY NOTE | .. 01/11/2019. | CITIGROUP GLOBAL MARKETS | .. | ..116,948 | ..120,000 | ..120,933 | ..120,444 | ..0 | ..(5) | ..0 | ..(5) | ..0 | ..120,439 | ..0 | ..(3,491) | ..(3,491) | ..328 | 04/30/2021. | |
| 0599999. Total - Bonds - U.S. Government | | | | | ..1,379,722 | ..1,355,000 | ..1,349,784 | ..1,350,413 | ..0 | ..663 | ..0 | ..663 | ..0 | ..1,351,076 | ..0 | ..28,647 | ..28,647 | ..20,845 | XXX | |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | | | | | | | | | | | | |
| 232760 7V 4 | CYPRESS-FAIRBANKS TX INDEP SCH. | .. 09/19/2019. | MORGAN STANLEY & CO | .. | ..176,421 | ..150,000 | ..177,980 | ..168,443 | ..0 | ..(2,032) | ..0 | ..(2,032) | ..0 | ..166,412 | ..0 | ..10,009 | ..10,009 | ..8,292 | 02/15/2028. | |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States | | | | | ..176,421 | ..150,000 | ..177,980 | ..168,443 | ..0 | ..(2,032) | ..0 | ..(2,032) | ..0 | ..166,412 | ..0 | ..10,009 | ..10,009 | ..8,292 | XXX | |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | |
| 162393 EP 3 | CHATTANOOGA TN ELEC REVENUE | .. 09/19/2019. | BOSC INC | .. | ..295,948 | ..250,000 | ..293,288 | ..280,166 | ..0 | ..(3,009) | ..0 | ..(3,009) | ..0 | ..277,157 | ..0 | ..18,791 | ..18,791 | ..13,264 | 09/01/2031. | |
| 3132WE F2 3 | FEDERAL HOME LN MTG CORP #Q41084 | .. 09/20/2019. | VARIOUS | .. | ..194,344 | ..188,477 | ..198,608 | ..197,643 | ..0 | ..(1,169) | ..0 | ..(1,169) | ..0 | ..196,474 | ..0 | ..(2,130) | ..(2,130) | ..5,170 | 06/01/2046. | |
| 3138EP UV 4 | UMBS - POOL AL6895 | .. 09/20/2019. | VARIOUS | .. | ..263,701 | ..253,173 | ..264,962 | ..264,693 | ..0 | ..(1,265) | ..0 | ..(1,265) | ..0 | ..263,428 | ..0 | ..273 | ..273 | ..6,964 | 05/01/2045. | |
| 3138Y4 WA 3 | UMBS - POOL AX3340 | .. 09/20/2019. | VARIOUS | .. | ..348,888 | ..335,100 | ..351,437 | ..349,852 | ..0 | ..(2,089) | ..0 | ..(2,089) | ..0 | ..347,763 | ..0 | ..1,124 | ..1,124 | ..9,059 | 02/01/2045. | |
| 3138YR QX 9 | UMBS - POOL AZ0469 | .. 09/20/2019. | VARIOUS | .. | ..249,473 | ..238,910 | ..250,557 | ..250,458 | ..0 | ..(905) | ..0 | ..(905) | ..0 | ..249,553 | ..0 | ..(80) | ..(80) | ..6,671 | 05/01/2045. | |
| 3140GS PD 8 | UMBS - POOL BH4019 | .. 09/20/2019. | VARIOUS | .. | ..284,592 | ..273,294 | ..286,830 | ..286,308 | ..0 | ..(1,495) | ..0 | ..(1,495) | ..0 | ..284,813 | ..0 | ..(220) | ..(220) | ..8,562 | 09/01/2047. | |
| 46613S DG 2 | JEA FL ELEC SYS REVENUE | .. 09/19/2019. | MORGAN STANLEY & CO | .. | ..291,225 | ..250,000 | ..288,413 | ..276,033 | ..0 | ..(2,774) | ..0 | ..(2,774) | ..0 | ..273,259 | ..0 | ..17,966 | ..17,966 | ..12,222 | 10/01/2031. | |
| 829594 KX 7 | SIOUX FALLS SD SALES TAX REVEN | .. 09/19/2019. | WELLS FARGO FINANCIAL | .. | ..179,186 | ..150,000 | ..184,098 | ..176,543 | ..0 | ..(2,625) | ..0 | ..(2,625) | ..0 | ..173,918 | ..0 | ..5,268 | ..5,268 | ..6,417 | 11/15/2028. | |
| 829594 KY 5 | SIOUX FALLS SD SALES TAX REVEN | .. 09/19/2019. | UBS SECURITIES LLC | .. | ..298,900 | ..250,000 | ..305,000 | ..292,848 | ..0 | ..(4,227) | ..0 | ..(4,227) | ..0 | ..288,620 | ..0 | ..10,280 | ..10,280 | ..10,694 | 11/15/2029. | |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | ..2,406,257 | ..2,188,954 | ..2,423,193 | ..2,374,544 | ..0 | ..(19,558) | ..0 | ..(19,558) | ..0 | ..2,354,985 | ..0 | ..51,272 | ..51,272 | ..79,023 | XXX | |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | |
| 03522A AG 5 | ANHEUSER-BUSCH CO/INBEV | .. 09/19/2019. | WELLS FARGO FINANCIAL | .. | ..265,910 | ..250,000 | ..250,000 | ..250,000 | ..0 | ..0 | ..0 | ..0 | ..0 | ..250,000 | ..0 | ..15,910 | ..15,910 | ..10,443 | 02/01/2026. | |
| 25468P CN 4 | WALT DISNEY COMPANY/THE | .. 09/19/2019. | CITIGROUP GLOBAL MARKETS | .. | ..152,175 | ..150,000 | ..152,946 | ..151,683 | ..0 | ..(457) | ..0 | ..(457) | ..0 | ..151,226 | ..0 | ..949 | ..949 | ..4,549 | 08/16/2021. | |
| 25468P DK 9 | WALT DISNEY COMPANY/THE | .. 09/19/2019. | GOLDMAN SACHS | .. | ..99,587 | ..95,000 | ..95,713 | ..95,516 | ..0 | ..(52) | ..0 | ..(52) | ..0 | ..95,464 | ..0 | ..4,122 | ..4,122 | ..3,167 | 02/13/2026. | |
| 585055 BS 4 | MEDTRONIC INC | .. 09/19/2019. | VARIOUS | .. | ..427,383 | ..400,000 | ..425,196 | ..418,053 | ..0 | ..(1,667) | ..0 | ..(1,667) | ..0 | ..416,387 | ..0 | ..10,997 | ..10,997 | ..12,779 | 03/15/2025. | |
| 91324P DJ 8 | UNITEDHEALTH GROUP INC | .. 09/19/2019. | WELLS FARGO FINANCIAL | .. | ..261,200 | ..250,000 | ..250,205 | ..250,184 | ..0 | ..(28) | ..0 | ..(28) | ..0 | ..250,156 | ..0 | ..11,044 | ..11,044 | ..6,757 | 06/15/2023. | |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | ..1,206,255 | ..1,145,000 | ..1,174,060 | ..1,165,436 | ..0 | ..(2,204) | ..0 | ..(2,204) | ..0 | ..1,163,233 | ..0 | ..43,022 | ..43,022 | ..37,695 | XXX | |
| 8399997. Total - Bonds - Part 4 | | | | | ..5,168,655 | ..4,838,954 | ..5,125,017 | ..5,058,836 | ..0 | ..(23,131) | ..0 | ..(23,131) | ..0 | ..5,035,706 | ..0 | ..132,950 | ..132,950 | ..145,855 | XXX | |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | ..3,170,604 | ..3,150,000 | ..3,156,825 | ..0 | ..0 | ..(298) | ..0 | ..(298) | ..0 | ..3,156,527 | ..0 | ..14,077 | ..14,077 | ..31,496 | XXX | |
| 8399999. Total - Bonds | | | | | ..8,339,259 | ..7,988,954 | ..8,281,842 | ..5,058,836 | ..0 | ..(23,429) | ..0 | ..(23,429) | ..0 | ..8,192,233 | ..0 | ..147,027 | ..147,027 | ..177,351 | XXX | |
| Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| 054937 20 6 | BB&T CORPORATION 5.85% | .. 09/01/2019. | SECURITY CALLED BY ISSUER at 25.000 | .. | ..7,800,000 | ..195,000 | ..25.00 | ..200,304 | ..190,866 | ..9,438 | ..0 | ..0 | ..9,438 | ..0 | ..200,304 | ..0 | ..(5,304) | ..(5,304) | ..8,556 | XXX |
| 172967 33 3 | CITIGROUP INC 6.87500% | .. 02/12/2019. | SINK FUND PAYMENT | .. | ..7,500,000 | ..187,500 | ..25.00 | ..200,550 | ..190,650 | ..9,900 | ..0 | ..0 | ..9,900 | ..0 | ..200,550 | ..0 | ..(13,050) | ..(13,050) | ..3,223 | XXX |
| 665859 87 2 | NORTHERN TRUST CORP 5.85% | .. 09/19/2019. | VARIOUS | .. | ..7,800,000 | ..197,336 | ..25.00 | ..199,360 | ..193,518 | ..6,084 | ..0 | ..0 | ..6,084 | ..0 | ..199,602 | ..0 | ..(2,266) | ..(2,266) | ..11,408 | XXX |
| 693475 83 2 | PNC FINANCIAL SERVICES 5.375% | .. 09/19/2019. | JANNEY MONTGOMERY SCOTT | .. | ..8,000,000 | ..205,716 | ..25.00 | ..199,360 | ..184,960 | ..14,400 | ..0 | ..0 | ..14,400 | ..0 | ..199,360 | ..0 | ..6,356 | ..6,356 | ..8,063 | XXX |
| 857477 88 9 | STATE STREET CORP 6.00% | .. 12/15/2019. | SECURITY CALLED BY ISSUER at 25.000 | .. | ..7,800,000 | ..195,000 | ..25.00 | ..199,524 | ..196,248 | ..3,276 | ..0 | ..0 | ..3,276 | ..0 | ..199,524 | ..0 | ..(4,524) | ..(4,524) | ..11,700 | XXX |
| 90297 | | | | | | | | | | | | | | | | | | | | |

SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 F o r e i n g | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest / Stock Dividends Received During Year | 21 Stated Contractual Maturity Date |
|---------------------------|--|--------------------------------------|-----------------------|------------------------|-----------------------------------|--------------------|----------------|------------------|---|---|--|---|---|--|---|---|--|---|---|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase (Decrease) | 12 Current Year's (Amortization) / Accretion | 13 Current Year's Other-Than- Temporary Impairment Recognized | 14 Total Change in B.A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B.A.C.V. | | | | | | |
| 8499999. | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred..... | | | | |1,184,013 | XXX |1,198,476 |1,139,682 |58,794 |0 |0 |58,794 |0 |1,198,476 |0 |(14,463) |(14,463) |50,675 | XXX |
| 8999997. | Total - Preferred Stocks - Part 4..... | | | | |1,184,013 | XXX |1,198,476 |1,139,682 |58,794 |0 |0 |58,794 |0 |1,198,476 |0 |(14,463) |(14,463) |50,675 | XXX |
| 8999999. | Total - Preferred Stocks..... | | | | |1,184,013 | XXX |1,198,476 |1,139,682 |58,794 |0 |0 |58,794 |0 |1,198,476 |0 |(14,463) |(14,463) |50,675 | XXX |
| 9899999. | Total - Preferred and Common Stocks..... | | | | |1,184,013 | XXX |1,198,476 |1,139,682 |58,794 |0 |0 |58,794 |0 |1,198,476 |0 |(14,463) |(14,463) |50,675 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | |9,523,272 | XXX |9,480,318 |6,198,518 |58,794 |(23,429) |0 |35,365 |0 |9,390,709 |0 |132,564 |132,564 |228,026 | XXX |

SCHEDULE D - PART 5

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

| 1 CUSIP Identification | 2 Description | 3 F o r eig n | 4 Date Acquired | 5 Name of Vendor | 6 Disposal Date | 7 Name of Purchaser | 8 Par Value (Bonds) or Number of Shares (Stock) | 9 Actual Cost | 10 Consideration | 11 Book/Adjusted Carrying Value at Disposal | Change in Book/Adjusted Carrying Value | | | | | 17 18 19 20 21 Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends | | | | | |
|---|------------------|---|-----------------------|---------------------|---------------------------------|------------------------|---|------------------|---------------------|--|---|---|--|---|--|--|---|---|--------|-------|--------|--------|
| | | | | | | | | | | | 12 Unrealized Valuation Increase (Decrease) | 13 Current Year's Other-Than- Temporary Impairment Recognized | 14 Current Year's (Amortization) / Accretion | 15 Total Change in B.A.C.V. (12+13-14) | 16 Total Foreign Exchange Change in B.A.C.V. on Disposal | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | | | | |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | | | |
| 912828 | 4Z 0 | UNITED STATES TREASURY NOTE..... | .. | 02/19/2019 | JP MORGAN SECURITIES INC..... | 09/19/2019 | HSBC SECURITIES USA INC..... | 300,000 | 303,646 | 317,425 | 303,348 | 0 | -(298) | 0 | -(298) | 0 | 0 | 14,077 | 14,077 | 8,703 | 3,943 | |
| 0599999. | | Total - Bonds - U.S. Government..... | | | | | | 300,000 | 303,646 | 317,425 | 303,348 | 0 | -(298) | 0 | -(298) | 0 | 0 | 14,077 | 14,077 | 8,703 | 3,943 | |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | | |
| 02665W | BG 5 | AMERICAN HONDA FINANCE..... | .. | 05/29/2019 | HSBC SECURITIES USA INC..... | 05/29/2019 | HSBC SECURITIES USA INC..... | 400,000 | 392,694 | 392,694 | 392,694 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,511 | 1,511 | |
| 369550 | BD 9 | GENERAL DYNAMICS CORP..... | .. | 08/30/2019 | RBC CAPITAL MARKETS..... | 08/30/2019 | RBC CAPITAL MARKETS..... | 250,000 | 262,804 | 262,804 | 262,804 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,461 | 2,461 |
| 375558 | BB 8 | GILEAD SCIENCES INC..... | .. | 08/30/2019 | JP MORGAN SECURITIES INC..... | 08/30/2019 | JP MORGAN SECURITIES INC..... | 250,000 | 251,236 | 251,236 | 251,236 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,170 | 3,170 |
| 69353R | EY 0 | PNC BANK NA..... | .. | 05/29/2019 | KEY BANC CAPITAL MARKETS..... | 05/29/2019 | KEY BANC CAPITAL MARKETS..... | 450,000 | 448,736 | 448,736 | 448,736 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,419 | 5,419 |
| 713448 | BW 7 | PEPSICO INC..... | .. | 05/29/2019 | JEFFERIES & COMPANY INC..... | 05/29/2019 | JEFFERIES & COMPANY INC..... | 400,000 | 404,602 | 404,602 | 404,602 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,133 | 3,133 |
| 828807 | DA 2 | SIMON PROPERTY GROUP LP..... | .. | 05/29/2019 | WELLS FARGO FINANCIAL..... | 05/29/2019 | WELLS FARGO FINANCIAL..... | 450,000 | 446,891 | 446,891 | 446,891 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,496 | 3,496 |
| 25243Y | AU 3 | DIAGEO CAPITAL PLC..... | D | 08/30/2019 | CREDIT SUISSE FIRST BOSTON..... | 08/30/2019 | CREDIT SUISSE FIRST BOSTON..... | 250,000 | 255,484 | 255,484 | 255,484 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,206 | 2,206 |
| 82620K | AJ 2 | SIEMENS FINANCIERINGSMAT..... | D | 05/29/2019 | JP MORGAN SECURITIES INC..... | 05/29/2019 | JP MORGAN SECURITIES INC..... | 400,000 | 390,734 | 390,734 | 390,734 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,398 | 1,398 |
| 3899999. | | Total - Bonds - Industrial and Miscellaneous..... | | | | | | 2,850,000 | 2,853,181 | 2,853,181 | 2,853,181 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,794 | 22,794 |
| 8399998. | | Total - Bonds..... | | | | | | 3,150,000 | 3,156,827 | 3,170,606 | 3,156,529 | 0 | -(298) | 0 | -(298) | 0 | 0 | 0 | 0 | 0 | 14,077 | 14,077 |
| 9999999. | | Total - Bonds, Preferred and Common Stocks..... | | | | | | 3,156,827 | 3,170,606 | 3,156,529 | 3,156,529 | 0 | -(298) | 0 | -(298) | 0 | 0 | 0 | 0 | 0 | 14,077 | 14,077 |

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 CUSIP Identification | 2 Description Name of Subsidiary, Controlled or Affiliated Company | 3 Foreign | 4 NAIC Company Code | 5 ID Number | 6 NAIC Valuation Method | 7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | 8 Total Amount of Such Intangible Assets | 9 Book/Adjusted Carrying Value | 10 Nonadmitted Amount | Stock of Such Company Owned by Insurer on Statement Date | |
|--|--|--------------|------------------------------|-----------------|----------------------------|--|--|--------------------------------------|--------------------------|---|------------|
| | | | | | | | | | | 11 | 12 |
| | | | | | | | | | | | |
| Common Stocks - U.S. Property and Casualty Insurer | | | | | | | | | | | |
| 000000 00 0 | Stonewood Insurance Company..... | | 11828..... | 20-0328998..... |8bi |NO |0 | 32,350,202 |0 |20,000,000 |1.0 |
| 000000 00 0 | Falls Lake Fire and Casualty company..... | | 15884..... | 47-1588915..... |8bi |NO |0 | 51,218,469 |0 |26,000,000 |100.0 |
| 1199999. Total - Common Stocks - U.S. Property and Casualty Insurer..... | | | | | | |0 | 83,568,671 |0 | XXX | XXX |
| 1899999. Total - Common Stocks..... | | | | | | |0 | 83,568,671 |0 | XXX | XXX |
| 1999999. Total - Preferred and Common Stock..... | | | | | | |0 | 83,568,671 |0 | XXX | XXX |

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.

E16

SCHEDULE D - PART 6 - SECTION 2

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

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

Falls Lake National Insurance Company
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 | | | | | | | |
| Key Bank..... | Cleveland, OH..... |0.00 |0 |0 |7,611,726 | XXX | |
| CITIZENS BANK NA..... | Providence, RI..... | SD.... |0.00 | 12,345 |0 |555,100 | XXX |
| US Bank..... | Minneapolis, MN..... |0.00 |0 |0 |395,375 | XXX | |
| 0199999. Total - Open Depositories..... | | XXX |12,345 |0 |8,562,201 | XXX | |
| 0399999. Total Cash on Deposit..... | | XXX |12,345 |0 |8,562,201 | XXX | |
| 0599999. Total Cash..... | | XXX |12,345 |0 |8,562,201 | XXX | |

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

| | | | | | | | |
|------------------|-----------------|---------------|-----------------|-------------------|-----------------|-------------------|-----------------|
| 1. January..... |9,473,761 | 4. April..... |8,417,764 | 7. July..... |14,558,974 | 10. October..... |13,295,671 |
| 2. February..... |12,712,240 | 5. May..... |9,439,205 | 8. August..... |12,050,731 | 11. November..... |8,361,905 |
| 3. March..... |7,813,942 | 6. June..... |11,657,984 | 9. September..... |14,208,191 | 12. December..... |8,562,201 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due & Accrued | 9 Amount Received During Year |
|---|-----------------------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | | | |
| 31846V 41 9 | FIRST AM TREAS OBLI-INS INV..... | SD..... | 10/15/2019..... | .000 | | 315,000 | .0 | .807 |
| 31846V 80 7 | FIRST AMER TREASURY OBLIG-Y..... | SD..... | 12/16/2019..... | .000 | | 2,343,820 | .0 | 0 |
| 60934N 50 0 | FEDERATED TREASURY OBLIGA-IS..... | | 12/16/2019..... | .000 | | 422,779 | .0 | 0 |
| 94975H 29 6 | WELLS FARGO ADV TR PL MM-INS..... | | 12/16/2019..... | .000 | | 30,039 | .0 | 0 |
| 94975H 29 6 | WELLS FARGO ADV TR PL MM-INS..... | SD..... | 12/16/2019..... | .000 | | 90,000 | .0 | 239 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO..... | | | | | | 3,201,638 | .0 | 1,046 |
| All Other Money Market Mutual Funds | | | | | | | | |
| 31846V 20 3 | FIRST AMERICAN GOV OBLIG - Y..... | SD..... | 12/16/2019..... | .000 | | .219 | .0 | .0 |
| 8699999. Total - All Other Money Market Mutual Funds..... | | | | | | .219 | .0 | 0 |
| 8899999. Total - Cash Equivalents..... | | | | | | 3,201,857 | .0 | 1,046 |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|------------------------------------|-------------------------|---|--|-----------------|---------------------------------------|-----------------|
| | | | 3 Book/Adjusting Carrying Value | 4 Fair Value | 5 Book/Adjusting Carrying Value | 6 Fair Value |
| 1. Alabama..... | .AL | | 0 | 0 | 0 | 0 |
| 2. Alaska..... | .AK | | 0 | 0 | 0 | 0 |
| 3. Arizona..... | .AZ | | 0 | 0 | 0 | 0 |
| 4. Arkansas..... | .AR | COLLATERAL SECURITIES FOR THE AR DOI..... | 155,725 | 163,147 | 0 | 0 |
| 5. California..... | .CA | | 0 | 0 | 0 | 0 |
| 6. Colorado..... | .CO | | 0 | 0 | 0 | 0 |
| 7. Connecticut..... | .CT | | 0 | 0 | 0 | 0 |
| 8. Delaware..... | .DE | COLLATERAL SECURITIES FOR THE DE DOI..... | 110,197 | 110,773 | 0 | 0 |
| 9. District of Columbia..... | .DC | | 0 | 0 | 0 | 0 |
| 10. Florida..... | .FL | | 0 | 0 | 0 | 0 |
| 11. Georgia..... | .GA | COLLATERAL SECURITIES FOR THE GA DOI..... | .90,000 | .90,000 | 0 | 0 |
| 12. Hawaii..... | .HI | | 0 | 0 | 0 | 0 |
| 13. Idaho..... | .ID | COLLATERAL SECURITIES FOR THE ID DOI..... | 678,334 | 686,701 | 0 | 0 |
| 14. Illinois..... | .IL | | 0 | 0 | 0 | 0 |
| 15. Indiana..... | .IN | | 0 | 0 | 0 | 0 |
| 16. Iowa..... | .IA | | 0 | 0 | 0 | 0 |
| 17. Kansas..... | .KS | | 0 | 0 | 0 | 0 |
| 18. Kentucky..... | .KY | | 0 | 0 | 0 | 0 |
| 19. Louisiana..... | .LA | | 0 | 0 | 0 | 0 |
| 20. Maine..... | .ME | | 0 | 0 | 0 | 0 |
| 21. Maryland..... | .MD | | 0 | 0 | 0 | 0 |
| 22. Massachusetts..... | .MA | COLLATERAL SECURITIES FOR THE MA DOI..... | 0 | 0 | .229,907 | .257,528 |
| 23. Michigan..... | .MI | | 0 | 0 | 0 | 0 |
| 24. Minnesota..... | .MN | | 0 | 0 | 0 | 0 |
| 25. Mississippi..... | .MS | | 0 | 0 | 0 | 0 |
| 26. Missouri..... | .MO | | 0 | 0 | 0 | 0 |
| 27. Montana..... | .MT | COLLATERAL SECURITIES FOR THE MT DOI, COLLATERAL SECURITIES FOR MT DOI..... | .25,318 | .25,242 | 0 | 0 |
| 28. Nebraska..... | .NE | | 0 | 0 | 0 | 0 |
| 29. Nevada..... | .NV | COLLATERAL SECURITIES FOR THE NV DOI..... | 664,341 | 665,990 | 0 | 0 |
| 30. New Hampshire..... | .NH | COLLATERAL SECURITIES FOR THE NH DOI..... | .553,815 | .553,815 | 0 | 0 |
| 31. New Jersey..... | .NJ | | 0 | 0 | 0 | 0 |
| 32. New Mexico..... | .NM | COLLATERAL SECURITIES FOR THE NM DOI..... | 315,566 | 317,215 | 0 | 0 |
| 33. New York..... | .NY | | 0 | 0 | 0 | 0 |
| 34. North Carolina..... | .NC | COLLATERAL SECURITIES FOR THE NC DOI..... | 315,000 | .315,000 | 0 | 0 |
| 35. North Dakota..... | .ND | | 0 | 0 | 0 | 0 |
| 36. Ohio..... | .OH | COLLATERAL SECURITIES FOR THE OH DOI..... | 4,521,321 | .4,684,410 | 0 | 0 |
| 37. Oklahoma..... | .OK | | 0 | 0 | 0 | 0 |
| 38. Oregon..... | .OR | | 0 | 0 | 0 | 0 |
| 39. Pennsylvania..... | .PA | | 0 | 0 | 0 | 0 |
| 40. Rhode Island..... | .RI | | 0 | 0 | 0 | 0 |
| 41. South Carolina..... | .SC | | 0 | 0 | 0 | 0 |
| 42. South Dakota..... | .SD | | 0 | 0 | 0 | 0 |
| 43. Tennessee..... | .TN | | 0 | 0 | 0 | 0 |
| 44. Texas..... | .TX | | 0 | 0 | 0 | 0 |
| 45. Utah..... | .UT | | 0 | 0 | 0 | 0 |
| 46. Vermont..... | .VT | | 0 | 0 | 0 | 0 |
| 47. Virginia..... | .VA | COLLATERAL SECURITIES FOR THE VA DOI..... | 110,197 | 110,773 | 0 | 0 |
| 48. Washington..... | .WA | | 0 | 0 | 0 | 0 |
| 49. West Virginia..... | .WV | | 0 | 0 | 0 | 0 |
| 50. Wisconsin..... | .WI | | 0 | 0 | 0 | 0 |
| 51. Wyoming..... | .WY | | 0 | 0 | 0 | 0 |
| 52. American Samoa..... | .AS | | 0 | 0 | 0 | 0 |
| 53. Guam..... | .GU | | 0 | 0 | 0 | 0 |
| 54. Puerto Rico..... | .PR | | 0 | 0 | 0 | 0 |
| 55. US Virgin Islands..... | .VI | | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands..... | .MP | | 0 | 0 | 0 | 0 |
| 57. Canada..... | .CAN | | 0 | 0 | 0 | 0 |
| 58. Aggregate Alien and Other..... | OT | XXX | XXX | XXX | XXX | XXX |
| 59. Total..... | | XXX | XXX | XXX | XXX | XXX |

DETAILS OF WRITE-INS

| | | | | | | |
|--|-----|-----|---|---|---|---|
| 5801..... | | | 0 | 0 | 0 | 0 |
| 5802..... | | | 0 | 0 | 0 | 0 |
| 5803..... | | | 0 | 0 | 0 | 0 |
| 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

| | | | |
|--|------|--|------|
| Assets | 2 | Schedule P-Part 2H-Section 1-Other Liability-Occurrence | 58 |
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