*35602201920100100*

# ANNUAL STATEMENT

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

of the Condition and Affairs of the

# OHIC Insurance Company

NAIC Group Code..... 0000, 831 (Current Period) (Prior Period) | NAIC Company Code..... 35602 | Employer's ID Number..... 31-0926059

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

Incorporated/Organized..... February 9, 1978 | Commenced Business..... March 1, 1978

| | | |
|---|---|---|
| Statutory Home Office | 41 S. HIGH STREET, SUITE 1700 .. COLUMBUS .. OH .. .. 43215<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 57 W. 57TH STREET .. NEW YORK .. NY .. .. 10019<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 800-684-5428<br>*(Area Code) (Telephone Number)* |
| Mail Address | 57 W. 57TH STREET .. NEW YORK .. NY .. .. 10019<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 57 W. 57TH STREET .. NEW YORK .. NY .. .. 10019<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 800-684-5428<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | N/A | |
| Statutory Statement Contact | EMILY CANELO<br>*(Name)* | 858-263-7013<br>*(Area Code) (Telephone Number) (Extension)* |
| | ecanelo@obsidianspecialty.com<br>*(E-Mail Address)* | *(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. WILLIAM JEWETT # | CHIEF EXECUTIVE OFFICER | 2. EMILY CANELO # | CHIEF LEGAL OFFICER, SECRETARY |
| 3. MICHAEL WALLER # | ASST TREASURER | 4. | |

## OTHER

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| WILLIAM JEWETT # | EMILY CANELO # | CRAIG RAPPAPORT # | J. RYAN CLARK # |
| SCOTT NIEHAUS # | | | |

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

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| WILLIAM JEWETT | EMILY CANELO | MICHAEL WALLER |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| CHIEF EXECUTIVE OFFICER | CHIEF LEGAL OFFICER, SECRETARY | ASST TREASURER |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This ________ day of ________________ 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 | 3,106,213 | 33.5 | 3,106,213 | | 3,106,213 | 33.5 |
| 1.02 All Other Governments | | 0.0 | | | 0 | 0.0 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed | 3,872,234 | 41.8 | 3,872,234 | | 3,872,234 | 41.8 |
| 1.06 Industrial and Miscellaneous | 94,863 | 1.0 | 94,863 | | 94,863 | 1.0 |
| 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 | 7,073,311 | 76.4 | 7,073,311 | 0 | 7,073,311 | 76.4 |
| 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) | 1,613,757 | 17.4 | 1,613,757 | | 1,613,757 | 17.4 |
| 6.02 Cash Equivalents (Schedule E, Part 2) | 576,392 | 6.2 | 576,392 | | 576,392 | 6.2 |
| 6.03 Short-Term Investments (Schedule DA) | | 0.0 | | | 0 | 0.0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments | 2,190,149 | 23.6 | 2,190,149 | 0 | 2,190,149 | 23.6 |
| 7. Contract Loans | | 0.0 | | | 0 | 0.0 |
| 8. Derivatives (Schedule DB) | | 0.0 | | | 0 | 0.0 |
| 9. Other Invested Assets (Schedule BA) | | 0.0 | | | 0 | 0.0 |
| 10. Receivables for Securities | | 0.0 | | | 0 | 0.0 |
| 11. Securities Lending (Schedule DL, Part 1) | | 0.0 | | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11) | | 0.0 | | | 0 | 0.0 |
| 13. Total Invested Assets | 9,263,460 | 100.0 | 9,263,460 | 0 | 9,263,460 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

**NONE**

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

**NONE**

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

**NONE**

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 14,301,784 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 93,646 |
| 3. | Accrual of discount | | 1,015 |
| 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 | | 377,993 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 7,635,726 |
| 7. | Deduct amortization of premium | | 65,402 |
| 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) | | 7,073,311 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 7,073,311 |

# 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 | 3,106,213 | 3,222,390 | 3,116,667 | 3,101,409 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 3,106,213 | 3,222,390 | 3,116,667 | 3,101,409 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | | | | |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 3,872,234 | 4,153,987 | 3,993,021 | 3,799,739 |
| Industrial and Miscellaneous, | 8. United States | 94,863 | 94,132 | 93,472 | 93,363 |
| SVO Identified Funds, Unaffiliated Bank Loans | 9. Canada | | | | |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | | | | |
| | 11. Totals | 94,863 | 94,132 | 93,472 | 93,363 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 7,073,311 | 7,470,509 | 7,203,160 | 6,994,511 |
| **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** | 7,073,311 | 7,470,509 | 7,203,160 | |

# 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<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 176,761 | 2,562,410 | 37,384 | 329,658 | | XXX | 3,106,213 | 43.9 | 3,621,480 | 25.3 | 3,106,213 | |
| 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 | 176,761 | 2,562,410 | 37,384 | 329,658 | 0 | XXX | 3,106,213 | 43.9 | 3,621,480 | 25.3 | 3,106,213 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 2,327,900 | 640,398 | 858,656 | 22,056 | | XXX | 3,849,010 | 54.4 | 10,626,128 | 74.3 | 3,849,010 | |
| 5.2 NAIC 2 | | | 23,225 | | | XXX | 23,225 | 0.3 | | 0.0 | 23,225 | |
| 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 | 2,327,900 | 640,398 | 881,880 | 22,056 | 0 | XXX | 3,872,234 | 54.7 | 10,626,128 | 74.3 | 3,872,234 | 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 9,727 | 22,504 | 25,095 | 7,587 | | XXX | 64,914 | 0.9 | 54,176 | 0.4 | 64,914 | |
| 6.2 NAIC 2 | | | 19,964 | 4,988 | 4,997 | XXX | 29,950 | 0.4 | | 0.0 | 29,950 | |
| 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 | 9,727 | 22,504 | 45,059 | 12,576 | 4,997 | XXX | 94,863 | 1.3 | 54,176 | 0.4 | 94,863 | 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) 2,514,388 | 3,225,312 | 921,135 | 359,301 | 0 | 0 | 7,020,136 | 99.2 | XXX | XXX | 7,020,136 | 0 |
| 11.2 NAIC 2 | (d) 0 | 0 | 43,189 | 4,988 | 4,997 | 0 | 53,174 | 0.8 | XXX | XXX | 53,174 | 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 | 2,514,388 | 3,225,312 | 964,323 | 364,290 | 4,997 | 0 | (b) 7,073,310 | 100.0 | XXX | XXX | 7,073,311 | 0 |
| 11.8 Line 11.7 as a % of Col. 7 | 35.5 | 45.6 | 13.6 | 5.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| **12. Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 758,913 | 11,305,084 | 1,734,775 | 503,012 | | | XXX | XXX | 14,301,784 | 100.0 | 14,301,784 | |
| 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 | 758,913 | 11,305,084 | 1,734,775 | 503,012 | 0 | 0 | XXX | XXX | (b) 14,301,784 | 100.0 | 14,301,784 | 0 |
| 12.8 Line 12.7 as a % of Col. 9 | 5.3 | 79.0 | 12.1 | 3.5 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| **13. Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 2,514,388 | 3,225,312 | 921,135 | 359,302 | | | 7,020,136 | 99.2 | 14,301,784 | 100.0 | 7,020,136 | XXX |
| 13.2 NAIC 2 | | | 43,189 | 4,988 | 4,997 | | 53,174 | 0.8 | 0 | 0.0 | 53,174 | 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 | 2,514,388 | 3,225,312 | 964,323 | 364,290 | 4,997 | 0 | 7,073,311 | 100.0 | 14,301,784 | 100.0 | 7,073,311 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 35.5 | 45.6 | 13.6 | 5.2 | 0.1 | 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 | 35.5 | 45.6 | 13.6 | 5.2 | 0.1 | 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 11.08 | 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 | 150,047 | 2,508,444 | | 293,378 | | XXX | 2,951,869 | 41.7 | 3,458,001 | 24.2 | 2,951,869 | |
| 1.02 Residential Mortgage-Backed Securities | 26,713 | 53,966 | 37,384 | 36,280 | | XXX | 154,344 | 2.2 | 163,479 | 1.1 | 154,344 | |
| 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 | 176,761 | 2,562,410 | 37,384 | 329,658 | 0 | XXX | 3,106,213 | 43.9 | 3,621,480 | 25.3 | 3,106,213 | 0 |
| **2. All Other Governments** | | | | | | | | | | | | |
| 2.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **3. U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 2,252,585 | 457,605 | 789,573 | | | XXX | 3,499,764 | 49.5 | 9,120,144 | 63.8 | 3,499,764 | |
| 5.02 Residential Mortgage-Backed Securities | 75,315 | 182,793 | 92,307 | 22,056 | | XXX | 372,471 | 5.3 | 1,505,984 | 10.5 | 372,471 | |
| 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 | 2,327,900 | 640,398 | 881,880 | 22,056 | 0 | XXX | 3,872,234 | 54.7 | 10,626,128 | 74.3 | 3,872,234 | 0 |
| **6. Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.01 Issuer Obligations | | | 34,964 | 9,979 | 4,997 | XXX | 49,940 | 0.7 | | 0.0 | 49,940 | |
| 6.02 Residential Mortgage-Backed Securities | 9,727 | 22,504 | 10,095 | 2,597 | | XXX | 44,923 | 0.6 | 54,176 | 0.4 | 44,923 | |
| 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 | 9,727 | 22,504 | 45,059 | 12,576 | 4,997 | XXX | 94,863 | 1.3 | 54,176 | 0.4 | 94,863 | 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 11.08 | 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 | 2,402,632 | 2,966,049 | 824,537 | 303,357 | 4,997 | XXX | 6,501,573 | 91.9 | XXX | XXX | 6,501,573 | 0 |
| 11.02 Residential Mortgage-Backed Securities | 111,756 | 259,262 | 139,786 | 60,933 | 0 | XXX | 571,738 | 8.1 | XXX | XXX | 571,738 | 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 | 2,514,388 | 3,225,312 | 964,323 | 364,290 | 4,997 | 0 | 7,073,311 | 100.0 | XXX | XXX | 7,073,311 | 0 |
| 11.09 Line 11.08 as a % of Col. 7 | 35.5 | 45.6 | 13.6 | 5.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 500,490 | 10,568,182 | 1,216,513 | 292,960 | | XXX | XXX | XXX | 12,578,145 | 87.9 | 12,578,145 | |
| 12.02 Residential Mortgage-Backed Securities | 258,423 | 736,902 | 518,262 | 210,052 | | XXX | XXX | XXX | 1,723,639 | 12.1 | 1,723,639 | |
| 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 | 758,913 | 11,305,084 | 1,734,775 | 503,012 | 0 | 0 | XXX | XXX | 14,301,784 | 100.0 | 14,301,784 | 0 |
| 12.09 Line 12.08 as a % of Col. 9 | 5.3 | 79.0 | 12.1 | 3.5 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 2,402,632 | 2,966,049 | 824,537 | 303,357 | 4,997 | XXX | 6,501,573 | 91.9 | 12,578,145 | 87.9 | 6,501,573 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 111,756 | 259,262 | 139,786 | 60,933 | | XXX | 571,738 | 8.1 | 1,723,639 | 12.1 | 571,738 | 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 | 2,514,388 | 3,225,312 | 964,323 | 364,290 | 4,997 | 0 | 7,073,311 | 100.0 | 14,301,784 | 100.0 | 7,073,311 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 35.5 | 45.6 | 13.6 | 5.2 | 0.1 | 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 | 35.5 | 45.6 | 13.6 | 5.2 | 0.1 | 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 |

## Sch. DA - Verification
## NONE

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

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

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

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

## Sch. DB - Verification
## NONE

# SCHEDULE E - PART 2 - VERIFICATION 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 | 2,465,042 | | 2,465,042 | |
| 2. Cost of cash equivalents acquired | 14,446,492 | 10,821,435 | 3,625,057 | |
| 3. Accrual of discount | 0 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 13 | 13 | | |
| 6. Deduct consideration received on disposals | 16,335,156 | 10,821,449 | 5,513,707 | |
| 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) | 576,392 | 0 | 576,392 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 576,392 | 0 | 576,392 | 0 |

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

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

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

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

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

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

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

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

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

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

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 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 |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912810 FP 8 | UNITED STATES TREASURY BONDS | SD | | | 1 | 288,375 | 134.102 | 402,305 | 300,000 | 293,378 | | 418 | | | 5.375 | 5.725 | FA | 6,091 | 16,113 | 06/05/2001 | 02/15/2031 |
| 912828 Q3 7 | UNITED STATES TREASURY NOTES | SD | | | 1 | 1,005,589 | 99.457 | 994,570 | 1,000,000 | 1,001,517 | | (1,200) | | | 1.250 | 1.130 | MS | 28,176 | | 07/26/2016 | 03/31/2021 |
| 912828 WC 0 | UNITED STATES TREASURY NOTES | SD | | | 1 | 150,270 | 100.066 | 150,100 | 150,000 | 150,047 | | (56) | | | 1.750 | 1.719 | AO | 447 | 2,625 | 12/10/2015 | 10/31/2020 |
| 912828 WN 6 | UNITED STATES TREASURY NOTES | SD | | | 1 | 1,519,810 | 100.430 | 1,506,446 | 1,500,000 | 1,506,927 | | (4,803) | | | 2.000 | 1.675 | MN | 62,623 | | 04/13/2017 | 05/31/2021 |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 2,964,044 | XXX | 3,053,420 | 2,950,000 | 2,951,869 | 0 | (5,641) | 0 | 0 | XXX | XXX | XXX | 97,337 | 18,738 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 36296K MW 9 | GNMA #693473 | | | 4 | 1 | 32,719 | 112.367 | 36,560 | 32,536 | 32,945 | | (193) | | | 5.500 | 5.285 | MON | 149 | 1,789 | 11/20/2008 | 06/15/2038 |
| 36207J ZR 7 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 7,652 | 108.409 | 8,197 | 7,561 | 7,559 | | (2) | | | 7.000 | 7.116 | MON | 44 | 529 | 05/01/1998 | 05/15/2028 |
| 36208W CM 3 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 16,299 | 110.453 | 18,031 | 16,324 | 16,288 | | (1) | | | 6.500 | 6.666 | MON | 88 | 1,061 | 07/01/1998 | 07/15/2028 |
| 36209N CP 5 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 6,810 | 108.924 | 7,329 | 6,729 | 6,731 | | (2) | | | 7.000 | 7.091 | MON | 39 | 471 | 05/01/1998 | 05/15/2028 |
| 36295Q VU 1 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 29,380 | 113.382 | 33,048 | 29,147 | 29,776 | | 301 | | | 6.000 | 5.728 | MON | 146 | 1,749 | 06/25/2008 | 11/15/2037 |
| 36295X ZZ 1 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 28,922 | 112.314 | 32,157 | 28,631 | 29,407 | | (29) | | | 6.000 | 5.640 | MON | 143 | 1,718 | 07/29/2008 | 02/15/2038 |
| 36296G RY 9 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 30,842 | 110.396 | 33,649 | 30,480 | 31,639 | | (45) | | | 6.000 | 5.458 | MON | 152 | 1,829 | 06/20/2008 | 06/15/2038 |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 152,624 | XXX | 168,971 | 151,409 | 154,344 | 0 | 29 | 0 | 0 | XXX | XXX | XXX | 762 | 9,146 | XXX | XXX |
| **U.S. Government - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | |
| 0399999. U.S. Government - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 3,116,668 | XXX | 3,222,390 | 3,101,409 | 3,106,213 | 0 | (5,612) | 0 | 0 | XXX | XXX | XXX | 98,099 | 27,884 | 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 LZ 0 | AUSTIN TEX ELEC UTIL SYS REV REF | | | 2 | 1FE | 765,143 | 103.077 | 773,078 | 750,000 | 751,562 | | (1,723) | | | 5.000 | 4.809 | MN | 4,792 | 37,500 | 06/11/2010 | 11/15/2040 |
| 575579 KZ 9 | MASSACHUSETTS BAY TRANS AUTH | | | | 1FE | 787,962 | 132.310 | 926,170 | 700,000 | 745,936 | | (4,336) | | | 5.500 | 4.612 | JJ | 19,250 | 38,500 | 08/10/2007 | 07/01/2028 |
| 57563C CK 6 | MASSACHUSETTS DEPT TRANSN MET REV | | | 2 | 1FE | 781,298 | 100.054 | 750,405 | 750,000 | 750,000 | | (3,907) | | | 5.000 | 4.511 | JJ | 18,750 | 37,500 | 05/19/2010 | 01/01/2028 |
| 57586N 5J 6 | MASSACHUSETTS ST HSG FIN AGY | | | 2 | 1FE | 20,421 | 101.995 | 20,399 | 20,000 | 20,412 | | (9) | | | 3.300 | 3.043 | JD | 55 | 282 | 10/18/2019 | 12/01/2044 |
| 59259Y E5 4 | METROPOLITAN TRANSN AUTH NY R | | | 2 | 1FE | 477,756 | 110.072 | 489,820 | 445,000 | 457,605 | | (3,418) | | | 5.000 | 4.134 | MN | 2,843 | 22,250 | 05/31/2013 | 11/15/2042 |
| 686543 RZ 4 | ORLANDO & ORANGE CNTY EXPWY AU REV | | | 2 | 1FE | 766,583 | 102.000 | 765,068 | 750,000 | 751,022 | | (1,975) | | | 5.000 | 4.777 | JJ | 18,750 | 37,500 | 06/17/2010 | 07/01/2027 |
| 882668 AN 8 | TEXAS PRIVATE ACTVITY BD SURF | | | 2 | 1FE | 23,286 | 116.451 | 23,290 | 20,000 | 23,225 | | (61) | | | 5.000 | 3.056 | JD | 400 | | 10/18/2019 | 06/30/2058 |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 3,622,448 | XXX | 3,748,230 | 3,435,000 | 3,499,764 | 0 | (15,428) | 0 | 0 | XXX | XXX | XXX | 64,840 | 173,532 | 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 - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 31384V V3 3 | FNMA #535334 | | | 4 | 1 | 10,774 | 111.400 | 11,618 | 10,429 | 10,613 | | (13) | | | 7.500 | 6.824 | MON | 130 | 717 | 01/14/2002 | 06/01/2030 |
| 31391S M6 4 | FNMA #675481 | | | 4 | 1 | 2,631 | 99.808 | 2,542 | 2,546 | 2,603 | | (3) | | | 2.894 | 2.253 | MON | 12 | 135 | 02/25/2003 | 02/01/2033 |
| 31400W SW 1 | FNMA #699933 | | | 4 | 1 | 174,194 | 111.823 | 193,400 | 172,951 | 174,649 | | (508) | | | 5.500 | 5.211 | MON | 1,581 | 8,720 | 09/13/2005 | 04/01/2033 |
| 31406U K3 1 | FNMA #820314 | | | 4 | 1 | 66,943 | 109.606 | 74,526 | 67,995 | 67,092 | | 85 | | | 5.000 | 5.388 | MON | 566 | 3,116 | 08/03/2005 | 08/01/2035 |
| 31411W 4N 4 | FNMA #917129 | | | 4 | 1 | 31,048 | 113.105 | 35,651 | 31,521 | 31,105 | | 24 | | | 6.000 | 6.441 | MON | 315 | 1,734 | 07/09/2007 | 06/01/2037 |
| 31414S YU 1 | FNMA #975123 | | | 4 | 1 | 5,283 | 112.232 | 5,946 | 5,298 | 5,285 | | (1) | | | 5.500 | 5.605 | MON | 48 | 267 | 09/05/2008 | 05/01/2038 |
| 31371K ZA 2 | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 79,700 | 110.912 | 82,075 | 74,000 | 81,125 | | (1,612) | | | 5.500 | 2.669 | MON | 673 | 3,731 | 12/02/2010 | 02/01/2033 |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 370,573 | XXX | 405,757 | 364,739 | 372,471 | 0 | (2,028) | 0 | 0 | XXX | XXX | XXX | 3,325 | 18,420 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 3,993,021 | XXX | 4,153,987 | 3,799,739 | 3,872,234 | 0 | (17,456) | 0 | 0 | XXX | XXX | XXX | 68,165 | 191,952 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 06051G HX 0 | BANK AMER CORP | | | 1,2 | 1FE | 5,000 | 100.718 | 5,036 | 5,000 | 5,000 | | | | | 2.884 | 2.905 | AO | 28 | | 10/17/2019 | 10/22/2030 |
| 20030N CY 5 | COMCAST CORP NEW | | | 1,2 | 1FE | 4,991 | 101.242 | 5,062 | 5,000 | 4,991 | | | | | 3.250 | 3.290 | MN | 25 | | 10/29/2019 | 11/01/2039 |

# 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 |
| 257378 AQ 8 | DOMINION ENERGY GAS HLDGS LLC | | | 1,2 | 1FE | 4,997 | 100.156 | 5,008 | 5,000 | 4,997 | | | | | 3.900 | 3.941 | MN | 22 | | 11/18/2019. | 11/15/2049. |
| 26441Y BC 0 | DUKE RLTY LTD PARTNERSHIIP NEW | | | 1,2 | 1FE | 4,999 | 99.628 | 4,981 | 5,000 | 4,999 | | | | | 2.875 | 2.898 | MN | 18 | | 11/05/2019. | 11/15/2049. |
| 485170 BD 5 | KANSAS CITY SOUTHERN | | | 1,2 | 1FE | 4,996 | 99.495 | 4,975 | 5,000 | 4,996 | | | | | 2.875 | 2.906 | MN | 17 | | 11/14/2019. | 11/15/2049. |
| 502431 AF 6 | L3 HARRIS TECHNOLOGIES INC | | | 1,2 | 1FE | 4,987 | 101.069 | 5,053 | 5,000 | 4,987 | | | | | 2.900 | 2.952 | JD | 14 | | 11/13/2019. | 12/15/2029. |
| 59523U AR 8 | MID- AMERICA APTS LP | | | 1,2 | 1FE | 4,988 | 99.989 | 4,999 | 5,000 | 4,988 | | | | | 2.750 | 2.796 | MS | 13 | | 11/18/2019. | 03/15/2030. |
| 655844 CE 6 | NORFOLK SOUTHERN CORP | | | 1,2 | 1FE | 4,982 | 99.097 | 4,955 | 5,000 | 4,982 | | 0 | | | 2.550 | 2.608 | MN | 20 | | 10/24/2019. | 11/01/2029. |
| 95000U 2G 7 | WELLS FARGO & CO | | | 1,2 | 1FE | 10,000 | 100.361 | 10,036 | 10,000 | 10,000 | | | | | 2.879 | 2.900 | AO | 49 | | 10/24/2019. | 10/30/2030. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 49,939 | XXX | 50,106 | 50,000 | 49,940 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 206 | 0 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 61748H AR 2 | MORGAN STANLEY CAP 2004-5AR | | | 4 | 1FM | 43,532 | 101.530 | 44,026 | 43,363 | 44,923 | | (404) | | | 3.930 | 2.864 | MON | 283 | 1,686 | 09/07/2004. | 07/25/2034. |
| 3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 43,532 | XXX | 44,026 | 43,363 | 44,923 | 0 | (404) | 0 | 0 | XXX | XXX | XXX | 283 | 1,686 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 93,472 | XXX | 94,132 | 93,363 | 94,863 | 0 | (404) | 0 | 0 | XXX | XXX | XXX | 489 | 1,686 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 6,636,431 | XXX | 6,851,755 | 6,435,000 | 6,501,573 | 0 | (21,069) | 0 | 0 | XXX | XXX | XXX | 162,383 | 192,270 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 566,729 | XXX | 618,754 | 559,511 | 571,738 | 0 | (2,402) | 0 | 0 | XXX | XXX | XXX | 4,371 | 29,252 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 7,203,160 | XXX | 7,470,509 | 6,994,511 | 7,073,311 | 0 | (23,471) | 0 | 0 | XXX | XXX | XXX | 166,753 | 221,522 | 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. Special Revenue and Special Assessment** | | | | | | | | |
| 57586N 5J 6 | MASSACHUSETTS ST HSG FIN AGY | | 10/18/2019 | MORGAN STANLEY | | 20,421 | 20,000 | 211 |
| 882667 AN 8 | TEXAS PRIVATE ACTVITY BD SURF | | 10/18/2019 | MORGAN STANLEY | | 23,286 | 20,000 | 206 |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 43,707 | 40,000 | 416 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 06051G HX 0 | BANK AMER CORP | | 10/17/2019 | MONTGOMERY SECURITIES | | 5,000 | 5,000 | |
| 20030N CY 5 | COMCAST CORP NEW | | 10/29/2019 | MORGAN STANLEY | | 4,991 | 5,000 | |
| 257375 AQ 8 | DOMINION ENERGY GAS HLDGS LLC | | 11/18/2019 | MITSUBISHI UFJ SECURITIES USA | | 4,997 | 5,000 | |
| 26441Y BC 0 | DUKE RLTY LTD PARTNERSHIIP NEW | | 11/05/2019 | CHASE MANHATTEN BANK | | 4,999 | 5,000 | |
| 485170 BD 5 | KANSAS CITY SOUTHERN | | 11/14/2019 | CHASE MANHATTEN BANK | | 4,996 | 5,000 | |
| 502431 AF 6 | L3 HARRIS TECHNOLOGIES INC | | 11/13/2019 | MONTGOMERY SECURITIES | | 4,987 | 5,000 | |
| 59523U AR 8 | MID- AMERICA APTS LP | | 11/18/2019 | WACHOVIA BANK | | 4,988 | 5,000 | |
| 655844 CE 6 | NORFOLK SOUTHERN CORP | | 10/24/2019 | MONTGOMERY SECURITIES | | 4,982 | 5,000 | |
| 95000U 2G 7 | WELLS FARGO & CO | | 10/24/2019 | WACHOVIA BANK | | 10,000 | 10,000 | |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 49,939 | 50,000 | 0 |
| 8399997. | Total - Bonds - Part 3 | | | | | 93,646 | 90,000 | 416 |
| 8399999. | Total - Bonds | | | | | 93,646 | 90,000 | 416 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 93,646 | XXX | 416 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 36296K MW 9 | GNMA #693473 | | 12/16/2019. | PRINCIPAL RECEIPT | | 3,392 | 3,392 | 3,411 | 3,454 | | (63) | | (63) | | 3,392 | | | 0 | 110 | 06/15/2038. |
| 36207J ZR 7 | GNMA PASS-THRU X SINGLE FAMILY | | 12/16/2019. | PRINCIPAL RECEIPT | | 879 | 879 | 890 | 879 | | 0 | | 0 | | 879 | | | 0 | 34 | 05/15/2028. |
| 36208W CM 3 | GNMA PASS-THRU X SINGLE FAMILY | | 12/16/2019. | PRINCIPAL RECEIPT | | 1,396 | 1,396 | 1,393 | 1,393 | | 3 | | 3 | | 1,396 | | | 0 | 50 | 07/15/2028. |
| 36209N CP 5 | GNMA PASS-THRU X SINGLE FAMILY | | 12/16/2019. | PRINCIPAL RECEIPT | | 560 | 560 | 567 | 560 | | (0) | | (0) | | 560 | | | 0 | 21 | 05/15/2028. |
| 36295Q VU 1 | GNMA PASS-THRU X SINGLE FAMILY | | 12/16/2019. | PRINCIPAL RECEIPT | | 1,134 | 1,134 | 1,143 | 1,147 | | (13) | | (13) | | 1,134 | | | 0 | 38 | 11/15/2037. |
| 36295X ZZ 1 | GNMA PASS-THRU X SINGLE FAMILY | | 12/16/2019. | PRINCIPAL RECEIPT | | 838 | 838 | 847 | 862 | | (24) | | (24) | | 838 | | | 0 | 27 | 02/15/2038. |
| 36296G RY 9 | GNMA PASS-THRU X SINGLE FAMILY | | 12/16/2019. | PRINCIPAL RECEIPT | | 837 | 837 | 847 | 870 | | (33) | | (33) | | 837 | | | 0 | 27 | 06/15/2038. |
| 912828 G9 5 | UNITED STATES TREASURY NOTE | | 12/31/2019. | MATURED | | 500,000 | 500,000 | 502,287 | 500,490 | | (490) | | (490) | | 500,000 | | | 0 | | 12/31/2019. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 509,036 | 509,036 | 511,384 | 509,655 | 0 | (619) | 0 | (619) | 0 | 509,036 | 0 | 0 | 0 | 308 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 052414 LZ 0 | AUSTIN TEX ELEC UTIL SYS REV REF | | 05/24/2019. | DONALDSON LUFKIN JENRE | | 261,275 | 250,000 | 255,048 | 251,095 | | (225) | | (225) | | 250,870 | | 10,405 | 10,405 | 6,736 | 11/15/2040. |
| 13033L JG 3 | CALIFORNIA HEALTH FACS FING AU REF | | 09/09/2019. | VARIOUS | | 1,049,923 | 1,000,000 | 1,028,230 | 1,006,155 | | (1,964) | | (1,964) | | 1,004,191 | | 45,731 | 45,731 | 39,448 | 11/15/2031. |
| 130795 5E 3 | CALIFORNIA STATEWIDE CMNTYS DE | | 09/09/2019. | VARIOUS | | 1,273,559 | 1,170,000 | 1,221,258 | 1,189,213 | | (3,258) | | (3,258) | | 1,185,955 | | 87,604 | 87,604 | 49,300 | 04/01/2042. |
| 235036 H8 6 | DALLAS FORT WORTH TEX INTL ARP | | 09/09/2019. | VARIOUS | | 1,273,911 | 1,165,000 | 1,262,208 | 1,208,773 | | (6,223) | | (6,223) | | 1,202,550 | | 71,361 | 71,361 | 43,926 | 11/01/2044. |
| 3137AR XS 0 | FHLMC REMIC SERIES 4073 | | 09/16/2019. | VARIOUS | | 320,974 | 310,207 | 342,585 | 337,494 | | (7,685) | | (7,685) | | 329,809 | | (8,835) | (8,835) | 9,223 | 07/15/2041. |
| 3137AS BP 8 | FHLMC REMIC SERIES 4077 | | 09/16/2019. | VARIOUS | | 256,528 | 250,731 | 270,594 | 267,283 | | (6,321) | | (6,321) | | 260,962 | | (4,434) | (4,434) | 6,413 | 11/15/2041. |
| 3137B1 RP 9 | FHLMC REMIC SERIES 4189 | | 09/16/2019. | VARIOUS | | 471,141 | 452,285 | 492,567 | 485,975 | | (6,953) | | (6,953) | | 479,022 | | (7,881) | (7,881) | 11,558 | 11/15/2042. |
| 31384V V3 3 | FNMA #535334 | | 11/25/2019. | PRINCIPAL RECEIPT | | 666 | 666 | 688 | 678 | | (13) | | (13) | | 666 | | | 0 | 25 | 06/01/2030. |
| 31391S M6 4 | FNMA #675481 | | 11/25/2019. | PRINCIPAL RECEIPT | | 214 | 214 | 221 | 219 | | (5) | | (5) | | 214 | | | 0 | 7 | 02/01/2033. |
| 31400W SW 1 | FNMA #699933 | | 11/25/2019. | PRINCIPAL RECEIPT | | 11,019 | 11,019 | 11,098 | 11,159 | | (141) | | (141) | | 11,019 | | | 0 | 302 | 04/01/2033. |
| 31406U K3 1 | FNMA #820314 | | 11/25/2019. | PRINCIPAL RECEIPT | | 2,692 | 2,692 | 2,650 | 2,653 | | 39 | | 39 | | 2,692 | | | 0 | 68 | 08/01/2035. |
| 31411W 4N 4 | FNMA #917129 | | 11/25/2019. | PRINCIPAL RECEIPT | | 10,112 | 10,112 | 9,960 | 9,971 | | 141 | | 141 | | 10,112 | | | 0 | 340 | 06/01/2037. |
| 31414S YU 1 | FNMA #975123 | | 11/25/2019. | PRINCIPAL RECEIPT | | 1,340 | 1,340 | 1,337 | 1,337 | | 3 | | 3 | | 1,340 | | | 0 | 38 | 05/01/2038. |
| 31371K ZA 2 | FNMA PASS-THRU LNG 30 YEAR | | 11/25/2019. | PRINCIPAL RECEIPT | | 13,162 | 13,162 | 14,176 | 14,716 | | (1,554) | | (1,554) | | 13,162 | | | 0 | 393 | 20/10/2033. |
| 575579 KZ 9 | MASSACHUSETTS BAY TRANS AUTH | | 05/24/2019. | BONY/VINNING SPA | | 572,612 | 435,000 | 489,662 | 466,240 | | (1,053) | | (1,053) | | 465,187 | | 107,425 | 107,425 | 21,798 | 07/01/2028. |
| 57563C CK 6 | MASSACHUSETTS DEPT TRANSN MET REV | | 05/24/2019. | STIFEL NICOLAUS | | 254,923 | 250,000 | 260,433 | 251,302 | | (509) | | (509) | | 250,793 | | 4,130 | 4,130 | 11,389 | 01/01/2027. |
| 686543 RZ 4 | ORLANDO & ORANGE CNTY EXPWY AU REV | | 05/24/2019. | RAYMOND JAMES | | 259,300 | 250,000 | 255,528 | 250,999 | | (257) | | (257) | | 250,742 | | 8,558 | 8,558 | 11,389 | 07/01/2027. |
| 88283K AB 4 | TEXAS TRANSN COMMN CENT TEX TP | | 09/09/2019. | VARIOUS | | 1,084,875 | 1,000,000 | 1,056,460 | 1,024,881 | | (3,936) | | (3,936) | | 1,020,945 | | 63,929 | 63,929 | 49,715 | 08/15/2041. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 7,118,225 | 6,572,429 | 6,974,701 | 6,780,145 | 0 | (39,913) | 0 | (39,913) | 0 | 6,740,232 | 0 | 377,993 | 377,993 | 262,070 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 61748H AR 2 | MORGAN STANLEY CAP 2004-5AR | | 11/25/2019. | PRINCIPAL RECEIPT | | 8,465 | 8,465 | 8,498 | 8,849 | | (383) | | (383) | | 8,465 | | | 0 | 193 | 07/25/2034. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 8,465 | 8,465 | 8,498 | 8,849 | 0 | (383) | 0 | (383) | 0 | 8,465 | 0 | 0 | 0 | 193 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 7,635,726 | 7,089,929 | 7,494,583 | 7,298,649 | 0 | (40,916) | 0 | (40,916) | 0 | 7,257,733 | 0 | 377,993 | 377,993 | 262,571 | XXX |
| 8399999. | Total - Bonds | | | | | 7,635,726 | 7,089,929 | 7,494,583 | 7,298,649 | 0 | (40,916) | 0 | (40,916) | 0 | 7,257,733 | 0 | 377,993 | 377,993 | 262,571 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 7,635,726 | XXX | 7,494,583 | 7,298,649 | 0 | (40,916) | 0 | (40,916) | 0 | 7,257,733 | 0 | 377,993 | 377,993 | 262,571 | XXX |

## Sch. D - Pt. 5
NONE

## 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 | | 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** | | | | | | | |
| Wells Fargo Bank NA | SanFranciso, CA | | | | | 1,613,757 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 0 | 0 | 1,613,757 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 1,613,757 | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | 1,613,757 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 1,598,536 | 4. April | 1,987,865 | 7. July | 1,788,361 | 10. October | 1,780,980 |
| 2. February | 1,482,244 | 5. May | 1,934,601 | 8. August | 1,706,851 | 11. November | 1,595,424 |
| 3. March | 1,402,172 | 6. June | 1,912,869 | 9. September | 1,780,980 | 12. December | 1,613,757 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | |
| 665279 87 3 | MFB NORTHN INST LFDS TREASURY PORTFOLIO | | 12/20/2019 | | | 47,329 | | 45,478 |
| 94975h 29 6 | WELLS FARGO ADV TREASURY PLUS INSTI | SD | 12/31/2017 | | | 25,001 | | 541 |
| 665279 87 3 | NORTHERN TRUST MONEY MARKET | | 12/31/2019 | | | 504,063 | | |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 576,392 | 0 | 46,019 |
| 8899999. Total - Cash Equivalents | | | | | | 576,392 | 0 | 46,019 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value | 4 Fair Value | All Other Special Deposits 5 Book/Adjusting Carrying Value | 6 Fair Value |
|---|---|---|---|---|---|---|---|
| 1. | Alabama AL | | | | | | |
| 2. | Alaska AK | | | | | | |
| 3. | Arizona AZ | | | | | | |
| 4. | Arkansas AR | B | Property & Casualty | 150,047 | 150,100 | | |
| 5. | California CA | | | | | | |
| 6. | Colorado CO | | | | | | |
| 7. | Connecticut CT | | | | | | |
| 8. | Delaware DE | | | | | | |
| 9. | District of Columbia DC | | | | | | |
| 10. | Florida FL | | | | | | |
| 11. | Georgia GA | ST | Property & Casualty | 25,001 | 25,001 | | |
| 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 | B | Property & Casualty | 213,125 | 264,620 | | |
| 30. | New Hampshire NH | | | | | | |
| 31. | New Jersey NJ | | | | | | |
| 32. | New Mexico NM | B | Property & Casualty | 532,811 | 661,550 | | |
| 33. | New York NY | | | | | | |
| 34. | North Carolina NC | | | | | | |
| 35. | North Dakota ND | | | | | | |
| 36. | Ohio OH | B | Property & Casualty | 2,508,444 | 2,501,016 | | |
| 37. | Oklahoma OK | B | Property & Casualty, Benefit of Policyholders | 293,378 | 402,305 | | |
| 38. | Oregon OR | | | | | | |
| 39. | Pennsylvania PA | | | | | | |
| 40. | Rhode Island RI | | | | | | |
| 41. | South Carolina SC | | | | | | |
| 42. | South Dakota SD | | | | | | |
| 43. | Tennessee TN | | | | | | |
| 44. | Texas TX | | | | | | |
| 45. | Utah UT | | | | | | |
| 46. | Vermont VT | | | | | | |
| 47. | Virginia VA | | | | | | |
| 48. | Washington WA | | | | | | |
| 49. | West Virginia WV | | | | | | |
| 50. | Wisconsin WI | | | | | | |
| 51. | Wyoming WY | | | | | | |
| 52. | American Samoa AS | | | | | | |
| 53. | Guam GU | | | | | | |
| 54. | Puerto Rico PR | | | | | | |
| 55. | US Virgin Islands VI | | | | | | |
| 56. | Northern Mariana Islands MP | | | | | | |
| 57. | Canada CAN | | | | | | |
| 58. | Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. | Total | XXX | XXX | 3,722,806 | 4,004,592 | 0 | 0 |

**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