



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

THE BANKERS GUARANTEE TITLE & TRUST CO

NAIC Group Code..... 50164, 50164
(Current Period) (Prior Period)

NAIC Company Code..... 50164

Employer's ID Number..... 340083590

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... August 11, 1911

Commenced Business..... August 11, 1911

Statutory Home Office

1113 Medina Rd. Suite 400 .. Medina .. OH .. 44256
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

1113 Medina Rd. Suite 400 .. Medina .. OH .. US .. 44256
(Street and Number) (City or Town, State, Country and Zip Code)

3308671601

(Area Code) (Telephone Number)

Mail Address

N/A
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

N/A
(Street and Number) (City or Town, State, Country and Zip Code)

(Area Code) (Telephone Number)

Internet Web Site Address

www.bankersguarantee.com

Statutory Statement Contact

Richard L Pace

330 867 1601

(Name)

(Area Code) (Telephone Number) (Extension)

rpacer@bankersguarantee.com
(E-Mail Address)

330 867 1935

(Fax Number)

OFFICERS

| Name | Title | Name | Title |
|-------------------|--|---------------------|----------------|
| 1. Richard L Pace | President | 2. Patricia K Smith | Vice President |
| 3. Kara Harchuck | Executive Managing Director/General Counsel/Secretary | 4. James C Hunt | CEO |

| Name | Title | Name | Title |
|--|--|---------------------|----------------|
| President | President | 2. Patricia K Smith | Vice President |
| Executive Managing Director/General Counsel/Secretary | Executive Managing Director Senior Vice President | 4. James C Hunt | CEO |

OTHER

| | | | |
|-------------------|-----------------|----------------|----------------|
| Michael Wagnon # | Daniel Singer # | Clay Parker | Ryan McCrory # |
| Brian Fullerton # | Vice President | Vice President | Vice President |

| | | |
|-----------------|----------------|-----------------------------|
| Daniel Singer # | Claudia Ivey | Executive Managing Director |
| David Miller | Essey Norman # | Senior Vice President |
| Vice President | Vice President | Vice President |

| | |
|-----------------------------|------------------------|
| Executive Managing Director | Senior Vice President |
| Senior Vice President | Vice President |
| Vice President | Vice President/Counesl |

DIRECTORS OR TRUSTEES

James C Hunt

Daniel Singer #

Clay Parker

Ryan McCrory #

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) |
| Richard L Pace | Patricia K Smith | Kara Harchuck |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| President | Vice President | Executive Managing Director/General Counsel/Secretary |
| (Title) | (Title) | (Title) |

| | | |
|-------------------|-------------------|--|
| (Signature) | (Signature) | (Signature) |
| Patricia K Smith | Clay Parker | Ryan McCrory # |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| Vice President | Vice President | Executive Managing Director/General Counsel/Secretary |
| (Title) | (Title) | (Title) |

| | | |
|--|-------------------|-------------------|
| (Signature) | (Signature) | (Signature) |
| Kara Harchuck | Clay Parker | Ryan McCrory # |
| 3. (Printed Name) | 4. (Printed Name) | 5. (Printed Name) |
| Executive Managing Director/General Counsel/Secretary | Vice President | Vice President |
| (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 | | 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 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | |
| 1.01 U.S. Governments..... | | 0.0 | | | 0 |
| 1.02 All Other Governments..... | | 0.0 | | | 0 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed..... | | 0.0 | | | 0 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed..... | | 0.0 | | | 0 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed..... | | 0.0 | | | 0 |
| 1.06 Industrial and Miscellaneous..... | | 0.0 | | | 0 |
| 1.07 Hybrid Securities..... | | 0.0 | | | 0 |
| 1.08 Parent, Subsidiaries and Affiliates..... | | 0.0 | | | 0 |
| 1.09 SVO Identified Funds..... | | 0.0 | | | 0 |
| 1.10 Unaffiliated Bank Loans..... | | 0.0 | | | 0 |
| 1.11 Total Long-Term Bonds..... | .0 | 0.0 | 0 | 0 | 0 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated)..... | | 0.0 | | | 0 |
| 2.02 Parent, Subsidiaries and Affiliates..... | | 0.0 | | | 0 |
| 2.03 Total Preferred Stock..... | .0 | 0.0 | 0 | 0 | 0 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) | 649,863 | 1.0 | 649,863 | | 649,863 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) | | 0.0 | | | 0 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded..... | | 0.0 | | | 0 |
| 3.04 Parent, Subsidiaries and Affiliates Other..... | | 0.0 | | | 0 |
| 3.05 Mutual Funds..... | | 0.0 | | | 0 |
| 3.06 Unit Investment Trusts..... | | 0.0 | | | 0 |
| 3.07 Closed-End Funds..... | | 0.0 | | | 0 |
| 3.08 Total Common Stocks..... | 649,863 | 1.0 | 649,863 | 0 | 649,863 |
| 4. Mortgage Loans Schedule B): | | | | | |
| 4.01 Farm Mortgages..... | | 0.0 | | | 0 |
| 4.02 Residential Mortgages..... | 1,750,214 | 2.6 | 1,750,214 | | 1,750,214 |
| 4.03 Commercial Mortgages..... | 27,334,754 | 41.4 | 27,334,754 | | 27,334,754 |
| 4.04 Mezzanine Real Estate Loans..... | | 0.0 | | | 0 |
| 4.05 Total Mortgage Loans..... | 29,084,968 | 44.0 | 29,084,968 | 0 | 29,084,968 |
| 5. Real Estate (Schedule A): | | | | | |
| 5.01 Properties Occupied by Company..... | | 0.0 | | | 0 |
| 5.02 Properties Held for Production of Income..... | | 0.0 | | | 0 |
| 5.03 Properties Held for Sale..... | | 0.0 | | | 0 |
| 5.04 Total Real Estate..... | .0 | 0.0 | 0 | 0 | 0 |
| 6. Cash, Cash Equivalents, and Short-Term Investments:: | | | | | |
| 6.01 Cash (Schedule E, Part 1)..... | 34,605,259 | 52.4 | 34,605,259 | | 34,605,259 |
| 6.02 Cash Equivalents (Schedule E, Part 2)..... | | 0.0 | | | 0 |
| 6.03 Short-Term Investments (Schedule DA)..... | | 0.0 | | | 0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments..... | 34,605,259 | 52.4 | 34,605,259 | 0 | 34,605,259 |
| 7. Contract Loans..... | | 0.0 | | | 0 |
| 8. Derivatives (Schedule DB)..... | | 0.0 | | | 0 |
| 9. Other Invested Assets (Schedule BA)..... | 1,751,318 | 2.6 | | | 0 |
| 10. Receivables for Securities..... | | 0.0 | | | 0 |
| 11. Securities Lending (Schedule DL, Part 1)..... | | 0.0 | | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11)..... | | 0.0 | | | 0 |
| 13. Total Invested Assets..... | 66,091,408 | 100.0 | 64,340,090 | 0 | 64,340,090 |
| | | | | | 100.0 |

THE BANKERS GUARANTEE TITLE & TRUST CO
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..... | 36,580,085 |
| 2. Cost of acquired: | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 7)..... | 31,353,519 |
| 2.2 Additional investment made after acquisition (Part 2, Column 8)..... | 31,353,519 |
| 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..... | 469,503 |
| 7. Deduct amounts received on disposals, Part 3, Column 15..... | 39,318,139 |
| 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)..... | 29,084,968 |
| 12. Total valuation allowance..... | |
| 13. Subtotal (Line 11 plus Line 12)..... | 29,084,968 |
| 14. Deduct total nonadmitted amounts..... | |
| 15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)..... | 29,084,968 |

THE BANKERS GUARANTEE TITLE & TRUST CO
SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | |
|---|-----------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 2,077,131 |
| 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)..... | 499,095 |
| 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..... | (355,849) |
| 5.2 Totals, Part 3, Column 9..... | (355,849) |
| 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..... | 469,059 |
| 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)..... | 1,751,318 |
| 12. Deduct total nonadmitted amounts..... | 1,751,318 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 0 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | |
|---|------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 20,750,970 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7..... | 25,400 |
| 3. Accrual of discount..... | |
| 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..... | 2,253,790 |
| 6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7..... | 22,380,296 |
| 7. Deduct amortization of premium..... | |
| 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)..... | 649,864 |
| 12. Deduct total nonadmitted amounts..... | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 649,864 |

THE BANKERS GUARANTEE TITLE & TRUST CO
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..... | | | | |
| Governments (Including all obligations guaranteed by governments) | 2. Canada..... | | | | |
| | 3. Other Countries..... | | | | |
| | 4. Totals..... | 0 | 0 | 0 | 0 |
| 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..... | | | | |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated) | 8. United States..... | | | | |
| | 9. Canada..... | | | | |
| | 10. Other Countries..... | | | | |
| | 11. Totals..... | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 12. Totals..... | | | | |
| | 13. Total Bonds..... | 0 | 0 | 0 | 0 |
| PREFERRED STOCKS | 14. United States..... | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada..... | | | | |
| | 16. Other Countries..... | | | | |
| | 17. Totals..... | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 18. Totals..... | | | | |
| | 19. Total Preferred Stocks..... | 0 | 0 | 0 | 0 |
| COMMON STOCKS | 20. United States..... | .649,863 | .649,863 | .649,863 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada..... | | | | |
| | 22. Other Countries..... | | | | |
| | 23. Totals..... | .649,863 | .649,863 | .649,863 | |
| Parent, Subsidiaries and Affiliates | 24. Totals..... | | | | |
| | 25. Total Common Stocks..... | .649,863 | .649,863 | .649,863 | |
| | 26. Total Stocks..... | .649,863 | .649,863 | .649,863 | |
| | 27. Total Bonds and Stocks..... | .649,863 | .649,863 | .649,863 | |

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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.1 NAIC 1..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2. All Other Governments | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.1 NAIC 1..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals..... | 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) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|--------------------------|----------------------------|--------------------------------------|--|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.1 NAIC 1... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.2 NAIC 2... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.3 NAIC 3... | | | | | | XXX | 0 | 0.0 | 20,126,507 | 100.0 | | |
| 6.4 NAIC 4... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.6 NAIC 6... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals.... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 20,126,507 | 100.0 | 0 | 0 |
| 7. Hybrid Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 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).....0 |0 |0 |0 |0 |0 |0 |0.0 |XXX |XXX |0 |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..... |0 |0 |0 |0 |0 |0 | (b).....0 |0.0 |XXX |XXX |0 |0 |
| 11.8 Line 11.7 as a % of Col. 7..... |0.0 |0.0 |0.0 |0.0 |0.0 |0.0 |0.0 |XXX |XXX |XXX |0.0 |0.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1..... | ..... | ..... | ..... | ..... | ..... | ..... | .....XXX |XXX |0 |0.0 | ..... | ..... |
| 12.2 NAIC 2..... | ..... | ..... | ..... | ..... | ..... | ..... | .....XXX |XXX |0 |0.0 | ..... | ..... |
| 12.3 NAIC 3..... | ..... | ..... | ..... | ..... | 20,126,507 | ..... | ..... | .....XXX |XXX | 20,126,507 | 100.0 | 20,126,507 |
| 12.4 NAIC 4..... | ..... | ..... | ..... | ..... | ..... | ..... | .....XXX |XXX |0 |0.0 | ..... | ..... |
| 12.5 NAIC 5..... | ..... | ..... | ..... | ..... | ..... | ..... | .....XXX |XXX |0 |0.0 | ..... | ..... |
| 12.6 NAIC 6..... | ..... | ..... | ..... | ..... | ..... | ..... | .....XXX |XXX | (c).....0 |0.0 | ..... | ..... |
| 12.7 Totals..... |0 |0 |0 | 20,126,507 |0 |0 |XXX |XXX | (b).....20,126,507 |100.0 |20,126,507 |0 |
| 12.8 Line 12.7 as a % of Col. 9..... |0.0 |0.0 |0.0 |0.0 | 100.0 |0.0 |XXX |XXX |100.0 |XXX |100.0 |0.0 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |0.0 |0 |0.0 |0 |XXX |
| 13.2 NAIC 2..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |0.0 |0 |0.0 |0 |XXX |
| 13.3 NAIC 3..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |0.0 | 20,126,507 | 100.0 |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..... |0 |0 |0 |0 |0 |0 |0 |0.0 | 20,126,507 |100.0 |0 |XXX |
| 13.8 Line 13.7 as a % of Col. 7..... |0.0 |0.0 |0.0 |0.0 |0.0 |0.0 |0.0 |XXX |XXX |XXX |0.0 |XXX |
| 13.9 Line 13.7 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 |0.0 |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 |

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(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 | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 1.01 Issuer Obligations..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 1.02 Residential Mortgage-Backed Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 1.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 1.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 1.05 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2. All Other Governments | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 5.01 Issuer Obligations..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 5.02 Residential Mortgage-Backed Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 5.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 5.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 5.05 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 6.01 Issuer Obligations..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 6.02 Residential Mortgage-Backed Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 6.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 6.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX. | 0 | 0.0 | 20,126,507 | 100.0 | | |
| 6.05 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX. | 0 | 0.0 | 20,126,507 | 100.0 | 0 | 0 |
| 7. Hybrid Securities | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 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 | | | | | | XXX. | 0 | 0.0 | | 0.0 | | |
| 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 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 | | |
| 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..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 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..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.09 Line 11.08 as a % of Col. 7..... | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | 0.0 | 0.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations..... | | | | | | XXX | XXX | | 0 | 0.0 | | |
| 12.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | XXX | | 0 | 0.0 | | |
| 12.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | XXX | | 0 | 0.0 | | |
| 12.04 Other Loan-Backed and Structured Securities..... | | | | | 20,126,507 | XXX | XXX | | 20,126,507 | 100.0 | 20,126,507 | |
| 12.05 SVO Identified Funds..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX | XXX | | 0 | 0.0 | | |
| 12.06 Affiliated Bank Loans..... | | | | | | XXX | XXX | | 0 | 0.0 | | |
| 12.07 Unaffiliated Bank Loans..... | | | | | | XXX | XXX | | 0 | 0.0 | | |
| 12.08 Totals..... | 0 | 0 | 0 | 0 | 20,126,507 | 0 | 0 | XXX | 20,126,507 | 100.0 | 20,126,507 | 0 |
| 12.09 Line 12.08 as a % of Col. 9..... | 0.0 | 0.0 | 0.0 | 0.0 | 100.0 | 0.0 | 0.0 | XXX | 100.0 | 100.0 | 100.0 | 0.0 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 20,126,507 | 100.0 | 100.0 | XXX |
| 13.05 SVO Identified Funds..... | XXX..... | 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..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 20,126,507 | 100.0 | 100.0 | XXX |
| 13.09 Line 13.08 as a % of Col. 7..... | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | 0.0 | XXX |
| 13.10 Line 13.08 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 | 0.0 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.05 SVO Identified Funds..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.06 Affiliated Bank Loans..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.07 Unaffiliated Bank Loans..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.08 Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 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 | 0.0 | XXX |
| 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 | 0.0 | XXX |

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 | | | | |
| 2. Cost of short-term investments acquired..... | 0 | | | | |
| 3. Accrual of discount..... | 0 | | | | |
| 4. Unrealized valuation increase (decrease)..... | 0 | | | | |
| 5. Total gain (loss) on disposals..... | 0 | | | | |
| 6. Deduct consideration received on disposals..... | 0 | | | | |
| 7. Deduct amortization of premium..... | 0 | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 0 | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0 | 0 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts..... | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 0 | 0 | 0 | 0 | 0 |

NONE

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

THE BANKERS GUARANTEE TITLE & TRUST CO

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|---|-------|-------|
| 1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year) | ..... | ..... |
| 2. Cost paid/(consideration received) on additions: | | |
| 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | ..... | ..... |
| 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | ..... | 0 |
| 3. Unrealized valuation increase/(decrease): | | |
| 3.1 Section 1, Column 17 | ..... | ..... |
| 3.2 Section 2, Column 19 | ..... | 0 |
| 4. SSAP No. 108 Adjustments | ..... | ..... |
| 5. Total gain (loss) on termination recognized, Section 2, Column 22 | ..... | ..... |
| 6. Considerations received/(paid) on terminations, Section 2, Column 15 | ..... | ..... |
| 7. Amortization: | | |
| 7.1 Section 1, Column 19 | ..... | ..... |
| 7.2 Section 2, Column 21 | ..... | 0 |
| 8. Adjustment to the Book/Adjusted Carrying Value of hedged item: | | |
| 8.1 Section 1, Column 20 | ..... | ..... |
| 8.2 Section 2, Column 23 | ..... | 0 |
| 9. Total foreign exchange change in Book/Adjusted Carrying Value: | | |
| 9.1 Section 1, Column 18 | ..... | ..... |
| 9.2 Section 2, Column 20 | ..... | 0 |
| 10. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9) | ..... | 0 |
| 11. Deduct nonadmitted assets | ..... | ..... |
| 12. Statement value at end of current period (Line 10 minus Line 11) | ..... | 0 |

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

| | | |
|---|-------|-------|
| 1. Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year) | ..... | ..... |
| 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | ..... | ..... |
| 3.1 Add: | | |
| Change in variation margin on open contracts - highly effective hedges: | | |
| 3.11 Section 1, Column 15, current year minus | ..... | ..... |
| 3.12 Section 1, Column 15, prior year | ..... | 0 |
| Change in the valuation margin on open contracts - all other: | | |
| 3.13 Section 1, Column 18, current year minus | ..... | ..... |
| 3.14 Section 1, Column 18, prior year | ..... | 0 |
| 3.2 Add: | | |
| Change in adjustment to basis of hedged item: | | |
| 3.21 Section 1, Column 17, current year to date minus | ..... | ..... |
| 3.22 Section 1, Column 17, prior year | ..... | 0 |
| Change in amount recognized: | | |
| 3.23 Section 1, Column 19, current year to date minus | ..... | ..... |
| 3.24 Section 1, Column 19, prior year plus | ..... | ..... |
| 3.25 SSAP No. 108 Adjustments | ..... | 0 |
| 3.3 Subtotal (Line 3.1 minus Line 3.2) | ..... | 0 |
| 4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) | ..... | ..... |
| 4.2 Less: | | |
| 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) | ..... | ..... |
| 4.22 Amount recognized (Section 2, Column 16) | ..... | ..... |
| 4.23 SSAP No. 108 Adjustments | ..... | 0 |
| 4.3 Subtotal (Line 4.1 minus Line 4.2) | ..... | 0 |
| 5. Dispositions gains (losses) on contracts terminated in prior year: | | |
| 5.1 Total gain (loss) recognized for terminations in prior year | ..... | ..... |
| 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | ..... | ..... |
| 6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) | ..... | 0 |
| 7. Deduct nonadmitted assets | ..... | ..... |
| 8. Statement value at end of current period (Line 6 minus Line 7) | ..... | 0 |

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

| Replication (Synthetic) Asset Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|--|------------------|---|-------------------------|--------------------------------------|--------------------|------------------------|-----------------------|--|---------------------------------------|---------------------|-------------------------|-------------------|--|---------------------------------------|---------------------|
| 1 Number | 2 Description | 3 NAIC Designation or Other Description | 4 Notional Amount | 5 Book/Adjusted Carrying Value | 6 Fair Value | 7 Effective Date | 8 Maturity Date | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Desig. or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value |

NONE

SCHEDULE DB - PART C - SECTION 2**Replication (Synthetic Asset) Transactions Open**

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year-To-Date | |
|--|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|---|
| | 1 Number of Positions | 2 Total Replication (Synthetic Asset) Transactions Statement Value | 3 Number of Positions | 4 Total Replication (Synthetic Asset) Transactions Statement Value | 5 Number of Positions | 6 Total Replication (Synthetic Asset) Transactions Statement Value | 7 Number of Positions | 8 Total Replication (Synthetic Asset) Transactions Statement Value | 9 Number of Positions | 10 Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory..... | | 0 | | 0 | | 0 | | 0 | 0 | 0 |
| 2. Add: Opened or Acquired Transactions..... | | | | | | | | | | |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value..... | XXX |  | XXX |  | XXX |  | XXX |  | XXX | |
| 4. Less: Closed or Disposed of Transactions..... | | | | | | | | | 0 | 0 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria..... | | | | | | | | | 0 | 0 |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value..... | XXX |  | XXX |  | XXX |  | XXX |  | XXX | |
| 7. Ending inventory..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

NONE

**THE BANKERS GUARANTEE TITLE & TRUST CO
SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

| | |
|--|---|
| 1. Part A, Section 1, Column 14..... | |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance..... | |
| 3. Total (Line 1 plus Line 2)..... | 0 |
| 4. Part D, Section 1, Column 5..... | |
| 5. Part D, Section 1, Column 6..... | |
| 6. Total (Line 3 minus Line 4 minus Line 5)..... | 0 |

Fair Value Check

| | |
|---|---|
| 7. Part A, Section 1, Column 16..... | |
| 8. Part B, Section 1, Column 13..... | |
| 9. Total (Line 7 plus Line 8)..... | 0 |
| 10. Part D, Section 1, Column 8..... | |
| 11. Part D, Section 1, Column 9..... | |
| 12. Total (Line 9 minus Line 10 minus Line 11)..... | 0 |

Potential Exposure Check

| | |
|---|---|
| 13. Part A, Section 1, Column 21..... | |
| 14. Part B, Section 1, Column 20..... | |
| 15. Part D, Section 1, Column 11..... | |
| 16. Total (Line 13 plus Line 14 minus Line 15)..... | 0 |

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..... |0 | | | |
| 2. Cost of cash equivalents acquired..... |0 | | | |
| 3. Accrual of discount..... |0 | | | |
| 4. Unrealized valuation increase (decrease)..... |0 | | | |
| 5. Total gain (loss) on disposals..... |0 | | | |
| 6. Deduct consideration received on disposals..... |0 | | | |
| 7. Deduct amortization of premium..... |0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value..... |0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... |0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... |0 |0 |0 |0 |
| 11. Deduct total nonadmitted amounts..... |0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... |0 |0 |0 |0 |

NONE

S15

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1 Description of Property | 2 Code | Location | | 5 Date Acquired | 6 Date of Last Appraisal | 7 Actual Cost | 8 Amount of Encumbrances | 9 Book/Adjusted Carrying Value Less Encumbrances | 10 Fair Value Less Encumbrances | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 Gross Income Earned Less Interest Incurred on Encumbrances | 17 Taxes, Repairs, and Expenses Incurred | |
|------------------------------|-----------|-----------|------------|--------------------|-----------------------------|------------------|-----------------------------|---|------------------------------------|---|---|--|--|----|--|---|--|
| | | 3 City | 4 State | | | | | | | 11 Current Year's Other-Than-Temporary Impairment Recognized | 12 Current Year's Change in Encumbrances | 13 Total Change in B./A.C.V. (13 - 11 - 12) | 14 Total Foreign Exchange Change in B./A.C.V. | 15 | | | |
| | | | | | | | | | | | | | | | | | |

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

| 1 Description of Property | Location | | 4 Date Acquired | 5 Name of Vendor | 6 Actual Cost at Time of Acquisition | 7 Amount of Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances | 9 Additional Investment Made After Acquisition |
|------------------------------|-----------|------------|--------------------|---------------------|--|--------------------------------|--|--|
| | 2 City | 3 State | | | | | | |
| | | | | | | | | |

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|-------------------------|----------|-------|---------------|-------------------|-------------|--|---|--|---|---------------------------------------|---|--|--|------------------------------|--|----------------------------------|-------------------------------|--|--------------------------------------|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A. C. V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1 Loan Number | 2 Code | Location City | State | 5 Loan Type | 6 Date Acquired | 7 Rate of Interest | 8 Book Value/Recorded Investment Excluding Accrued Interest | Change in Book Value/Recorded Investment | | | | | 14 Value of Land and Buildings | 15 Date of Last Appraisal or Valuation |
|--|-----------|-------------------|---------|----------------|--------------------|-----------------------|--|---|---|---|---|---|-----------------------------------|---|
| | | | | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year (Amortization) / Accretion | 11 Current Year's Other-Than-Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Foreign Exchange Change in Book Value | | |
| Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed | | | | | | | | | | | | | | |
| various..... | | various..... | OH..... | ..... | 01/01/2019. | various..... |417,750 | ..... | ..... | ..... | ..... | ..... | .....619,500 | 01/01/2019 |
| 0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed..... | | | | | | |417,750 |0 |0 |0 |0 |0 |619,500 | XXX |
| Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | | | | | | | | | |
| various..... | | various..... | OH..... | ..... | 01/01/2019. | various..... |1,332,464 | ..... | ..... | ..... | ..... | ..... | .....1,009,748 | 1/1/2019..... |
| 0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other..... | | | | | | |1,332,464 |0 |0 |0 |0 |0 |1,009,748 | XXX |
| Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | | | | | | | | | |
| 3006194..... | | El Paso..... | TX..... | ..... | 07/29/2016. |4.50 |540,880 | ..... | ..... | ..... | ..... | ..... | .....850,000 | 07/27/2015 |
| 3006210..... | | Los Angeles..... | CA..... | ..... | 07/29/2016. |4.53 |16,500,000 | ..... | ..... | ..... | ..... | ..... | .....28,300,000 | 07/01/2019 |
| 4000008..... | | Irving..... | TX..... | ..... | 03/29/2017. |4.93 |6,032,098 | ..... | ..... | ..... | ..... | ..... | .....10,000,000 | 07/09/2019 |
| 4005737..... | | Fountain Inn..... | SC..... | ..... | 08/31/2018. |5.28 |4,261,776 | ..... | ..... | ..... | ..... | ..... | .....7,390,000 | 03/16/2018 |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... | | | | | | |27,334,754 |0 |0 |0 |0 |0 |46,540,000 | XXX |
| 0899999. Total - Mortgages in Good Standing..... | | | | | | |29,084,968 |0 |0 |0 |0 |0 |48,169,248 | XXX |
| 3399999. Totals..... | | | | | | |29,084,968 |0 |0 |0 |0 |0 |48,169,248 | XXX |

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 | |
|--|--------------|---------|-------|-----------------|---------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 | 3 | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed | | | | | | | | | |
| various..... | various..... | oh..... | | 01/01/2019..... | various..... | | 7,906,859 | | 8,088,125 |
| 0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed..... | | | | | | | 7,906,859 | 0 | 8,088,125 |
| Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | | | | |
| various..... | various..... | oh..... | | 01/01/2019..... | various..... | | 23,446,660 | | 29,739,050 |
| 0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other..... | | | | | | | 23,446,660 | 0 | 29,739,050 |
| 0899999. Total - Mortgages in Good Standing..... | | | | | | | 31,353,519 | 0 | 37,827,175 |
| 3399999. Totals..... | | | | | | | 31,353,519 | 0 | 37,827,175 |

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | 14 | 15 | 16 | 17 | 18 |
|--|----------|---------|-----------|---------------|---------------|--|--|---|---|--|---|--|-----------------|--|----------------------------------|-------------------------------|
| | 2 | 3 | | | | | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9+10+11) | Total Foreign Exchange Change in Book Value | Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Mortgages Closed by Repayment | | | | | | | | | | | | | | | | |
| 4000181..... | Mentor | oh..... | oh.... | 03/29/2017. | 06/17/2019. |2,368,529 | | | |0 | |2,398,529 |2,597,961 | |199,432 |199,432 |
| 4000029..... | Meyers | fl..... | fl.... | 03/29/2017. | 06/17/2019. |3,197,920 | | | |0 | |3,197,920 |3,458,920 | |261,000 |261,000 |
| Highland Square Apts..... | Akron | oh..... | oh.... | 01/01/2014. | 01/21/2019. |2,816,688 | | | |0 | |2,816,688 |2,816,688 | |0 |0 |
| | | | | 01/01/2019. | 12/21/2019. |30,478,690 | | | |0 | |30,435,499 |30,444,570 | |9,071 |9,071 |
| 0199999. Total - Mortgages Closed by Repayment..... | | | | | |38,861,827 |0 |0 |0 |0 |0 |38,848,636 |39,318,139 |0 |469,503 |469,503 |
| 0599999. Total Mortgages..... | | | | | |38,861,827 |0 |0 |0 |0 |0 |38,848,636 |39,318,139 |0 |469,503 |469,503 |

SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 | | | | | | |
|---|--------------------------------|------|--------------|---------|-----------------------------------|---|---|---|----|----|----|--|--------------------------|-------------------|-------------|------------|--|--|----|-----------|----|----|----|---|--|
| | | | 4 | 5 | | | | | | | | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | 13 | 14 | 15 | 16 | 17 | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | | | | | | | | | | | | | | | | | | | |
| Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | | | | | | | | | | | | | | |
| | mortgage servicing rights..... | | various..... | oh..... | none..... | | | | | | | 1,192,610 | | 1,751,318 | | 2,077,131 | | (355,849) | | (469,059) | | | | | |
| 4699999. Total - Any Other Class of Asset - Unaffiliated..... | | | | | | | | | | | | 1,192,610 | | 1,751,318 | | 2,077,131 | | (355,849) | | (469,059) | | 0 | | 0 | |
| 4899999. Subtotal - Unaffiliated..... | | | | | | | | | | | | 1,192,610 | | 1,751,318 | | 2,077,131 | | (355,849) | | (469,059) | | 0 | | 0 | |
| 5099999. Totals..... | | | | | | | | | | | | 1,192,610 | | 1,751,318 | | 2,077,131 | | (355,849) | | (469,059) | | 0 | | 0 | |

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SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Vendor or General Partner | 6 Date Originally Acquired | 7 Type and Strategy | 8 Actual Cost at Time of Acquisition | 9 Additional Investment Made After Acquisition | 10 Amount of Encumbrances | 11 Percentage of Ownership |
|---|---|--------------|------------|--|-------------------------------|------------------------|---|---|------------------------------|-------------------------------|
| | | 3 City | 4 State | | | | | | | |
| Any Other Class of Assets - Unaffiliated | | | | | | | | | | |
| | Mortgage servicing rights..... | various..... | OH..... | none..... | 01/01/2019..... | | | 499,095..... | | 100.000..... |
| 4699999. | Total - Any Other Class of Assets - Unaffiliated..... | | | | | | 0..... | 499,095..... | 0..... | XXX..... |
| 4899999. | Subtotal - Unaffiliated..... | | | | | | 0..... | 499,095..... | 0..... | XXX..... |
| 5099999. | Totals..... | | | | | | 0..... | 499,095..... | 0..... | XXX..... |

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

| 1 CUSIP Identification | 2 Description | Codes | | | 6 NAIC Design- ation and Admini- strative Symbol | 7 Actual Cost | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | |
|---------------------------|------------------|-----------|-------------------|---|---|------------------|---|-----------------|----|----|---|---|--|---|---------------|----------------------------|--------------------|---|----------------------------------|----------------|
| | | 3 Code | 4 Bond Char | 5 | | | 8 Rate Used to Obtain Fair Value | 9 Fair Value | | | 12 Unrealized Valuation Increase (Decrease) | 13 Current Year's (Amortization) / Accretion | 14 Current Year's Other-Than- Temporary Impairment Recognized | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| | | | | | | | | | | | | | | | | | | | | |

NONE

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 Actual Cost | 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 Total Change in B/A.C.V. (15+16-17) | 19 Total Foreign Exchange Change in B/A.C.V. | | |
| | | | | | | | | | | | | | | | | | | | | |

NONE

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 gn | | | 7 Fair Value | 8 Actual Cost | | 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 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | |
| 313586 10 9 Fannie Mae..... | | | | 4,000 |63 |15.750 |63 |63 | | | | | |0 |0 | 01/01/1995, | |
| 313586 10 9 Federal Home Loan Bank of Cincinnati..... | | | | 6,498,000 | 649,800 | 100,000 | 649,800 | 649,800 | | 31,718 | | | | 0 | 0 | 04/01/2004, | |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... | | | | 649,863 | XXX | 649,863 | 649,863 | 0 | 31,718 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9799999. Total - Common Stock..... | | | | 649,863 | XXX | 649,863 | 649,863 | 0 | 31,718 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock..... | | | | 649,863 | XXX | 649,863 | 649,863 | 0 | 31,718 | 0 | 0 | 0 | 0 | 0 | 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 |
|--|--|--------------|--------------------|---------------------|--------------------------------|------------------|----------------|--|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | |
| 313586 | 10 9 Federal Home Loan Bank of Cincinnati..... | | 04/11/2019..... | none..... | 254.000 | 25,400 | XXX | |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... | | | | | 25,400 | XXX | .0 |
| 9799997. | Total - Common Stocks - Part 3..... | | | | | 25,400 | XXX | .0 |
| 9799999. | Total - Common Stocks..... | | | | | 25,400 | XXX | .0 |
| 9899999. | Total - Preferred and Common Stocks..... | | | | | 25,400 | XXX | .0 |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | | 25,400 | XXX | .0 |

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 eig n | 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. | | | | | | |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | |
| 47231A b | Jefferies Military Housing subordinate (I/O)..... | .. | 12/19/2019. | Redeemed..... | ..... | 22,380,296 | ..... | ..... | 20,126,507 | ..... | ..... | ..... | 0 | ..... | 20,126,507 | ..... | .2,253,790 |2,253,790 | ..... | ..... |
| 3899999. | Total - Bonds - Industrial and Miscellaneous..... |  |  |  | ..... | 22,380,296 |0 |0 | 20,126,507 |0 |0 |0 | 0 |0 | 20,126,507 |0 | .2,253,790 |2,253,790 |0 | XXX |
| 8399997. | Total - Bonds - Part 4..... |  |  |  | ..... | 22,380,296 |0 |0 | 20,126,507 |0 |0 |0 | 0 |0 | 20,126,507 |0 | .2,253,790 |2,253,790 |0 | XXX |
| 8399999. | Total - Bonds..... |  |  |  | ..... | 22,380,296 |0 |0 | 20,126,507 |0 |0 |0 | 0 |0 | 20,126,507 |0 | .2,253,790 |2,253,790 |0 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... |  |  |  | ..... | 22,380,296 | XXX |0 | 20,126,507 |0 |0 |0 | 0 |0 | 20,126,507 |0 | .2,253,790 |2,253,790 |0 | 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 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Interest and Dividends Received During Year | 21 Paid for Accrued Interest and Dividends |
|---------------------------|------------------|------------------------------|-----------------------|---------------------|-----------------------|------------------------|---|------------------|---------------------|--|---|---|--|--|---|--|--|---|--|---|
| | | | | | | | | | | | 12 Unrealized Valuation Increase (Decrease) | 13 Current Year's Other-Than- Temporary Impairment Recognized | 14 Current Year's Temporary Impairment Recognized | 15 Total Change in B.A.C.V. (12+13-14) | 16 Total Foreign Exchange Change in B.A.C.V. | | | | | |
| | | | | | | | | | | | | | | | | | | | | |

NONE

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 Number of Shares | 12 % of Outstanding |

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

2. Total amount of intangible assets nonadmitted \$.....0.

NONE

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

SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | 20 |
|-------------|-------|---------|---------------|----------------|---------------|------------------------------|--|---|---|--|-----------|-------------|---|-----------------------------|-------------------|-----------|-----------------------------|---------------------------|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 |
| Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued December 31 of Current Year on Bond Not in Default | Nonadmitted Due and Accrued | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |

NONE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|-------------|---|-------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|---|---|---------------------|------------------------------|------------------|------------|--|---|---|--|--------------------|------------------------------------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B.A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 Description | 2 Description of Item(s) Hedged, Used for Income Generation or Replicated | 3 Schedule / Exhibit | 4 Type(s) of Risk(s) (a) | 5 Exchange, Counterparty or Central Clearinghouse | 6 Trade Date | 7 Date of Maturity or Expiration | 8 Termination Date | 9 Indicate Exercise, Expiration, Maturity or Sale | 10 Number of Contracts | 11 Notional Amount | 12 Strike Price, Rate or Index Received (Paid) | 13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 14 Current Year Initial Cost of Undiscounted Premium (Received) Paid | 15 Consideration Received (Paid) on Termination | 16 Current Year Income | 17 Book/Adjusted Carrying Value | 18 C o d e | 19 Unrealized Valuation Increase (Decrease) | 20 Total Foreign Exchange Change in B/A.C.V. | 21 Current Year's (Amortization) / Accretion | 22 Gain (Loss) on Termination | 23 Adjustment to Carrying Value of Hedged Item | 24 Gain (Loss) on Termination Deferred | 25 Hedge Effectiveness at Inception and at Termination (b) |
|------------------------------|---|-------------------------|-----------------------------------|---|-----------------|---|--------------------------|--|------------------------------|--------------------------|--|---|--|---|------------------------------|---------------------------------------|------------------------|---|--|---|--|--|--|--|
| Total Written Options | | | | | | | | | | | | | | | | | | | | | | | | |
| TOTALS | | | | | | | | | | | | | | | | | | | | | | | | |

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

| 1 Ticker Symbol | 2 Number of Contracts | 3 Notional Amount | 4 Description | 5 Description of Item(s) Hedged, Used for Income Generation or Replicated | 6 Schedule / Exhibit Identifier | 7 Type(s) of Risk(s) (a) | 8 Date of Maturity or Expiration | 9 Exchange | 10 Trade Date | 11 Transaction Price | 12 Reporting Date Price | 13 Fair Value | 14 Book/Adjusted Carrying Value | Highly Effective Hedges | | | 18 19 20 21 22 Cumulative Variation Margin for All Other Hedges Recognized in Current Year Potential Exposure Hedge Effectiveness at Inception and at Year- end (b) Value of One (1) Point | |
|-----------------------|-----------------------------|-------------------------|------------------|--|--|-----------------------------------|---|---------------|---------------------|----------------------------|----------------------------|------------------|---------------------------------------|--|---------------------------------------|--|---|--|
| | | | | | | | | | | | | | | 15 Change in Margin Gain (Loss) Used to Adjust Basis of Hedged Item | 16 Deferred Variation Margin | 17 Change in Margin Gain (Loss) | | |
| | | | | | | | | | | | | | | | | | | |

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

| 1 Ticker Symbol | 2 Number of Contracts | 3 Notional Amount | 4 Description | 5 Description of Item(s) Hedged, Used for Income Generation or Replicated | 6 Schedule / Exhibit Identifier | 7 Type(s) of Risk(s) (a) | 8 Date of Maturity or Expiration | 9 Exchange | 10 Trade Date | 11 Transaction Price | 12 Termination Date | 13 Termination Price | 14 Indicate Exercise, Expiration, Maturity or Sale | 15 Cumulative Variation Margin at Termination | Change in Variation Margin | | | 19 Hedge Effectiveness at Inception and at Termination (b) | 20 Value of One (1) Point |
|--------------------|--------------------------|----------------------|------------------|--|------------------------------------|-----------------------------|-------------------------------------|---------------|------------------|-------------------------|------------------------|-------------------------|---|--|----------------------------|----|----------------|---|------------------------------|
| | | | | | | | | | | | | | | | 16 | 17 | 18 Deferred | | |

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book Adjusted Carrying Value | | | Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|---|--------------------------------------|---|---|--|--|------------------------------------|---------------------------------------|---------------------------------------|-------------------------------------|-----------------------------|-------------------------------------|
| | | | | 5 Contracts with Book/Adjusted Carrying Value > 0 | 6 Contracts with Book/Adjusted Carrying Value < 0 | 7 Exposure Net of Collateral | 8 Contracts with Fair Value > 0 | 9 Contracts with Fair Value < 0 | 10 Exposure Net of Collateral | | |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | |0 |0 | | | | | | |

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

| 1 Exchange Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book/Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|---|----------------------------|---------------------------|------------------|-----------------|----------------|-----------------------------------|--------------------|----------------------------------|
| | | | | | | | | |

NONE

SCHEDULE DB - PART E**Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year**

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

| CDHS | | Hedged Item | | | | | | | | | | Hedging Instruments | | | | | | | |
|------------|-------------|---|--|---|---|---|--|--|---|------------------------|--|--|---|--|---|---|--|--|--|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| Identifier | Description | Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3) | Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk | Current Year Increase (Decrease) in VM-21 Liability | Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates | Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5) | Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9) | Prior Deferred Balance | Current Year Fair Value Fluctuation of the Hedge Instruments | Current Year Natural Offset to VM-21 Liability | Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk | Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)] | Current Year Prescribed Deferred Amortization | Current Year Additional Deferred Amortization | Current Year Total Deferred Amortization (16 + 17) | Ending Deferred Balance (11 + 15 + 18) | |

NONE

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

| 1 CUSIP Identification | 2 Description | 3 Code | 4 NAIC Designation and Administrative Symbol | 5 Fair Value | 6 Book/Adjusted Carrying Value | 7 Maturity Date |
|---------------------------|------------------|-----------|--|-----------------|--------------------------------------|-----------------------|
| | | | | | | |

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Lien 10 of the Assets page)

| 1 CUSIP Identification | 2 Description | 3 Code | 4 NAIC Designation and Administrative Symbol | 5 Fair Value | 6 Book/Adjusted Carrying Value | 7 Maturity Date |
|---------------------------|------------------|-----------|--|-----------------|--------------------------------------|-----------------------|
| | | | | | | |

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

THE BANKERS GUARANTEE TITLE & TRUST CO
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 | | | | | | |
| JP Morgan Chase..... | | | | | .4,132,200 | XXX |
| FHLB - Cincinnati..... | | | 39,240 | | .3,741,168 | XXX |
| Bank United..... | | | 31,891 | | 26,731,891 | XXX |
| 0199999. Total - Open Depositories..... | XXX | XXX | 71,131 | 0 | 34,605,259 | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX | 71,131 | 0 | 34,605,259 | XXX |
| 0599999. Total Cash..... | XXX | XXX | 71,131 | 0 | 34,605,259 | XXX |

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

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 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 |
|------------|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
|------------|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|

NONE

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 | | | | | |
| 2. Alaska..... | AK | | | | | |
| 3. Arizona..... | AZ | | | | | |
| 4. Arkansas..... | AR | | | | | |
| 5. California..... | CA | | | | | |
| 6. Colorado..... | CO | | | | | |
| 7. Connecticut..... | CT | | | | | |
| 8. Delaware..... | DE | | | | | |
| 9. District of Columbia..... | DC | | | | | |
| 10. Florida..... | FL | | | | | |
| 11. Georgia..... | GA | | | | | |
| 12. Hawaii..... | HI | | | | | |
| 13. Idaho..... | ID | | | | | |
| 14. Illinois..... | IL | | | | | |
| 15. Indiana..... | IN | | | | | |
| 16. Iowa..... | IA | | | | | |
| 17. Kansas..... | KS | | | | | |
| 18. Kentucky..... | KY | | | | | |
| 19. Louisiana..... | LA | | | | | |
| 20. Maine..... | ME | | | | | |
| 21. Maryland..... | MD | | | | | |
| 22. Massachusetts..... | MA | | | | | |
| 23. Michigan..... | MI | | | | | |
| 24. Minnesota..... | MN | | | | | |
| 25. Mississippi..... | MS | | | | | |
| 26. Missouri..... | MO | | | | | |
| 27. Montana..... | MT | | | | | |
| 28. Nebraska..... | NE | | | | | |
| 29. Nevada..... | NV | | | | | |
| 30. New Hampshire..... | NH | | | | | |
| 31. New Jersey..... | NJ | | | | | |
| 32. New Mexico..... | NM | | | | | |
| 33. New York..... | NY | | | | | |
| 34. North Carolina..... | NC | | | | | |
| 35. North Dakota..... | ND | | | | | |
| 36. Ohio..... | OH | | | | | |
| 37. Oklahoma..... | OK | | | | | |
| 38. Oregon..... | OR | | | | | |
| 39. Pennsylvania..... | PA | | | | | |
| 40. Rhode Island..... | RI | | | | | |
| 41. South Carolina..... | SC | | | | | |
| 42. South Dakota..... | SD | | | | | |
| 43. Tennessee..... | TN | | | | | |
| 44. Texas..... | TX | | | | | |
| 45. Utah..... | UT | | | | | |
| 46. Vermont..... | VT | | | | | |
| 47. Virginia..... | VA | | | | | |
| 48. Washington..... | WA | | | | | |
| 49. West Virginia..... | WV | | | | | |
| 50. Wisconsin..... | WI | | | | | |
| 51. Wyoming..... | WY | | | | | |
| 52. American Samoa..... | AS | | | | | |
| 53. Guam..... | GU | | | | | |
| 54. Puerto Rico..... | PR | | | | | |
| 55. US Virgin Islands..... | VI | | | | | |
| 56. Northern Mariana Islands..... | MP | | | | | |
| 57. Canada..... | CAN | | | | | |
| 58. Aggregate Alien and Other..... | OT | XXX | XXX | 0 | 0 | 0 |
| 59. Total..... | | XXX | XXX | 140,033 | 140,033 | 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 |
| 5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)..... | XXX | XXX | | 0 | 0 | 0 |

2019 ALPHABETICAL INDEX
TITLE ANNUAL STATEMENT BLANK

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