

**ANNUAL STATEMENT**  
**of the**  
**NEW MEXICO SAFETY**  
**CASUALTY COMPANY**

**of**  
**ALBUQUERQUE**  
**in the**  
**STATE OF NEW MEXICO**  
**to the**  
**INSURANCE DEPARTMENT**

**of the**  
**STATE OF NEW MEXICO**

**FOR THE YEAR ENDED**  
**DECEMBER 31, 2017**

**PROPERTY AND CASUALTY**

**2017**



ANNUAL STATEMENT

For the Year Ended December 31, 2017  
of the Condition and Affairs of the

New Mexico Safety Casualty Company

|                                                                   |                                                                                                                                               |                                                                                            |
|-------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| NAIC Group Code.....1112, 1112<br>(Current Period) (Prior Period) | NAIC Company Code..... 15351                                                                                                                  | Employer's ID Number..... 46-2975924                                                       |
| Organized under the Laws of NM                                    | State of Domicile or Port of Entry NM                                                                                                         | Country of Domicile US                                                                     |
| Incorporated/Organized..... April 30, 2013                        | Commenced Business..... January 1, 2014                                                                                                       |                                                                                            |
| Statutory Home Office                                             | 5201 Balloon Fiesta Pkwy NE..... Albuquerque ..... NM ..... US ..... 87113<br>(Street and Number) (City or Town, State, Country and Zip Code) |                                                                                            |
| Main Administrative Office                                        | 5201 Balloon Fiesta Pkwy NE..... Albuquerque ..... NM ..... US..... 87113<br>(Street and Number) (City or Town, State, Country and Zip Code)  | 505-345-7260<br>(Area Code) (Telephone Number)                                             |
| Mail Address                                                      | PO Box 27805..... Albuquerque ..... NM ..... US ..... 87125<br>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)   |                                                                                            |
| Primary Location of Books and Records                             | 5201 Balloon Fiesta Pkwy NE..... Albuquerque ..... NM ..... US ..... 87113<br>(Street and Number) (City or Town, State, Country and Zip Code) | 505-345-7260<br>(Area Code) (Telephone Number)                                             |
| Internet Web Site Address                                         | www.newmexicomutual.com                                                                                                                       |                                                                                            |
| Statutory Statement Contact                                       | Kellie S Mixon<br>(Name)<br>kelliem@newmexicomutual.com<br>(E-Mail Address)                                                                   | 505-343-2818<br>(Area Code) (Telephone Number) (Extension)<br>505-348-9818<br>(Fax Number) |

OFFICERS

| Name                  | Title          | Name                   | Title                 |
|-----------------------|----------------|------------------------|-----------------------|
| 1. Norman Paul Becker | President/CEO  | 2. Louis Volk III      | Senior Vice President |
| 3. Kellie Sue Mixon   | Vice President | 4. Claudio Quinn Lopez | Vice President        |

OTHER

DIRECTORS OR TRUSTEES

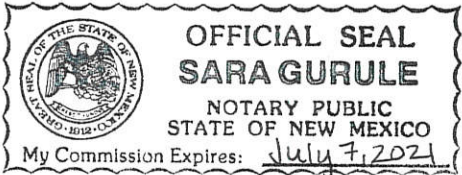
|                                     |                    |                    |                      |
|-------------------------------------|--------------------|--------------------|----------------------|
| Adelmo Edward Archuleta- Past Chair | Norman Paul Becker | Michael G Canfield | Jay Jerome Czar      |
| Robert Nixon Franklin - Chair       | Joseph Henry Badal | Julia Beth Rose    | Alan Martin Berryman |
| Kimberly Ann                        |                    |                    |                      |
| Nunley-Secretary/Treasurer          |                    |                    |                      |

State of..... New Mexico  
County of..... Bernalillo

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)       |
| Norman Paul Becker | Louis Volk III        | Kellie Sue Mixon  |
| 1. (Printed Name)  | 2. (Printed Name)     | 3. (Printed Name) |
| President/CEO      | Senior Vice President | Vice President    |
| (Title)            | (Title)               | (Title)           |

|                                   |                                |                               |
|-----------------------------------|--------------------------------|-------------------------------|
| Subscribed and sworn to before me | a. Is this an original filing? | Yes [ X ] No [ ]              |
| This 21 day of February 2018      | b. If no                       | 1. State the amendment number |
|                                   |                                | 2. Date filed                 |
|                                   |                                | 3. Number of pages attached   |



ASSETS

|                                                                                                                                                            | Current Year |                    |                                      | Prior Year          |
|------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--------------------|--------------------------------------|---------------------|
|                                                                                                                                                            | 1            | 2                  | 3                                    | 4                   |
|                                                                                                                                                            | Assets       | Nonadmitted Assets | Net Admitted Assets<br>(Cols. 1 - 2) | Net Admitted Assets |
| 1. Bonds (Schedule D).....                                                                                                                                 | 2,528,277    |                    | 2,528,277                            | 2,442,078           |
| 2. Stocks (Schedule D):                                                                                                                                    |              |                    |                                      |                     |
| 2.1 Preferred stocks.....                                                                                                                                  |              |                    | 0                                    |                     |
| 2.2 Common stocks.....                                                                                                                                     |              |                    | 0                                    |                     |
| 3. Mortgage loans on real estate (Schedule B):                                                                                                             |              |                    |                                      |                     |
| 3.1 First liens.....                                                                                                                                       |              |                    | 0                                    |                     |
| 3.2 Other than first liens.....                                                                                                                            |              |                    | 0                                    |                     |
| 4. Real estate (Schedule A):                                                                                                                               |              |                    |                                      |                     |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances).....                                                                                   |              |                    | 0                                    |                     |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances).....                                                                         |              |                    | 0                                    |                     |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                             |              |                    | 0                                    |                     |
| 5. Cash (\$.....520,691, Schedule E-Part 1), cash equivalents (\$.....155,299, Schedule E-Part 2) and short-term investments (\$.....0, Schedule DA).....  | 675,990      |                    | 675,990                              | 811,008             |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                                  |              |                    | 0                                    |                     |
| 7. Derivatives (Schedule DB).....                                                                                                                          |              |                    | 0                                    |                     |
| 8. Other invested assets (Schedule BA).....                                                                                                                |              |                    | 0                                    |                     |
| 9. Receivables for securities.....                                                                                                                         |              |                    | 0                                    |                     |
| 10. Securities lending reinvested collateral assets (Schedule DL).....                                                                                     |              |                    | 0                                    |                     |
| 11. Aggregate write-ins for invested assets.....                                                                                                           | 0            | 0                  | 0                                    | 0                   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                               | 3,204,267    | 0                  | 3,204,267                            | 3,253,086           |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                                  |              |                    | 0                                    |                     |
| 14. Investment income due and accrued.....                                                                                                                 | 10,457       |                    | 10,457                               | 10,249              |
| 15. Premiums and considerations:                                                                                                                           |              |                    |                                      |                     |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                            | 841,530      |                    | 841,530                              | 804,236             |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....841,935 earned but unbilled premiums)..... | 933,935      | 72,127             | 861,808                              | 795,805             |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....                                                    |              |                    | 0                                    |                     |
| 16. Reinsurance:                                                                                                                                           |              |                    |                                      |                     |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                              | 273,976      |                    | 273,976                              | 203,252             |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                              |              |                    | 0                                    |                     |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                             |              |                    | 0                                    |                     |
| 17. Amounts receivable relating to uninsured plans.....                                                                                                    |              |                    | 0                                    |                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                          | 576          |                    | 576                                  |                     |
| 18.2 Net deferred tax asset.....                                                                                                                           | 34,757       | 9,519              | 25,238                               | 29,331              |
| 19. Guaranty funds receivable or on deposit.....                                                                                                           |              |                    | 0                                    |                     |
| 20. Electronic data processing equipment and software.....                                                                                                 |              |                    | 0                                    |                     |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                         |              |                    | 0                                    |                     |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                            |              |                    | 0                                    |                     |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                              |              |                    | 0                                    |                     |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                               |              |                    | 0                                    |                     |
| 25. Aggregate write-ins for other-than-invested assets.....                                                                                                | 21,889       | 0                  | 21,889                               | 0                   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....                                        | 5,321,387    | 81,646             | 5,239,741                            | 5,095,959           |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                           |              |                    | 0                                    |                     |
| 28. TOTAL (Lines 26 and 27).....                                                                                                                           | 5,321,387    | 81,646             | 5,239,741                            | 5,095,959           |

DETAILS OF WRITE-INS

|                                                                          |        |   |        |   |
|--------------------------------------------------------------------------|--------|---|--------|---|
| 1101. ....                                                               |        |   | 0      |   |
| 1102. ....                                                               |        |   | 0      |   |
| 1103. ....                                                               |        |   | 0      |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0      | 0 | 0      | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....    | 0      | 0 | 0      | 0 |
| 2501. Premium Taxes Recoverable.....                                     | 21,889 |   | 21,889 |   |
| 2502. ....                                                               |        |   | 0      |   |
| 2503. ....                                                               |        |   | 0      |   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0      | 0 | 0      | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....    | 21,889 | 0 | 21,889 | 0 |

**LIABILITIES, SURPLUS AND OTHER FUNDS**

|                                                                                                                                                                                                                                                                                                                             | 1<br>Current Year | 2<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| 1. Losses (Part 2A, Line 35, Column 8).....                                                                                                                                                                                                                                                                                 | .....0            | .....           |
| 2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....                                                                                                                                                                                                                      | .....24,283       | .....40,751     |
| 3. Loss adjustment expenses (Part 2A, Line 35, Column 9).....                                                                                                                                                                                                                                                               | .....1,196,012    | .....840,619    |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                                                                                                                                                               | .....160,397      | .....190,294    |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                                                                                                                                                                 | .....727          | .....2,811      |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                                                                                                                                                               | .....90,867       | .....107,611    |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....                                                                                                                                                                                                                   | .....             | .....95,137     |
| 7.2 Net deferred tax liability.....                                                                                                                                                                                                                                                                                         | .....             | .....           |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                                               | .....             | .....           |
| 9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....989,735 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)..... | .....             | .....           |
| 10. Advance premium.....                                                                                                                                                                                                                                                                                                    | .....             | .....           |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                                                          |                   |                 |
| 11.1 Stockholders.....                                                                                                                                                                                                                                                                                                      | .....             | .....           |
| 11.2 Policyholders.....                                                                                                                                                                                                                                                                                                     | .....             | .....           |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                                                                                                                                                                     | .....643,821      | .....703,129    |
| 13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19).....                                                                                                                                                                                                                                   | .....             | .....           |
| 14. Amounts withheld or retained by company for account of others.....                                                                                                                                                                                                                                                      | .....459,130      | .....494,691    |
| 15. Remittances and items not allocated.....                                                                                                                                                                                                                                                                                | .....             | .....           |
| 16. Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 8).....                                                                                                                                                                                                                                      | .....             | .....           |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                                                                                                                                                                                            | .....             | .....           |
| 18. Drafts outstanding.....                                                                                                                                                                                                                                                                                                 | .....             | .....           |
| 19. Payable to parent, subsidiaries and affiliates.....                                                                                                                                                                                                                                                                     | .....184,969      | .....276,197    |
| 20. Derivatives.....                                                                                                                                                                                                                                                                                                        | .....             | .....           |
| 21. Payable for securities.....                                                                                                                                                                                                                                                                                             | .....             | .....           |
| 22. Payable for securities lending.....                                                                                                                                                                                                                                                                                     | .....             | .....           |
| 23. Liability for amounts held under uninsured plans.....                                                                                                                                                                                                                                                                   | .....             | .....           |
| 24. Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                                               | .....             | .....           |
| 25. Aggregate write-ins for liabilities.....                                                                                                                                                                                                                                                                                | .....0            | .....0          |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                                                                                                                                                                                        | .....2,760,206    | .....2,751,240  |
| 27. Protected cell liabilities.....                                                                                                                                                                                                                                                                                         | .....             | .....           |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                                                                                                                                | .....2,760,206    | .....2,751,240  |
| 29. Aggregate write-ins for special surplus funds.....                                                                                                                                                                                                                                                                      | .....0            | .....0          |
| 30. Common capital stock.....                                                                                                                                                                                                                                                                                               | .....1,000,000    | .....1,000,000  |
| 31. Preferred capital stock.....                                                                                                                                                                                                                                                                                            | .....             | .....           |
| 32. Aggregate write-ins for other-than-special surplus funds.....                                                                                                                                                                                                                                                           | .....0            | .....0          |
| 33. Surplus notes.....                                                                                                                                                                                                                                                                                                      | .....             | .....           |
| 34. Gross paid in and contributed surplus.....                                                                                                                                                                                                                                                                              | .....500,000      | .....500,000    |
| 35. Unassigned funds (surplus).....                                                                                                                                                                                                                                                                                         | .....979,535      | .....844,719    |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                                                                                           |                   |                 |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0).....                                                                                                                                                                                                                                                     | .....             | .....           |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....                                                                                                                                                                                                                                                  | .....             | .....           |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....                                                                                                                                                                                                                                       | .....2,479,535    | .....2,344,719  |
| 38. TOTAL (Page 2, Line 28, Col. 3).....                                                                                                                                                                                                                                                                                    | .....5,239,741    | .....5,095,959  |

| DETAILS OF WRITE-INS                                                     |        |        |
|--------------------------------------------------------------------------|--------|--------|
| 2501. ....                                                               | .....  | .....  |
| 2502. ....                                                               | .....  | .....  |
| 2503. ....                                                               | .....  | .....  |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | .....0 | .....0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....    | .....0 | .....0 |
| 2901. ....                                                               | .....  | .....  |
| 2902. ....                                                               | .....  | .....  |
| 2903. ....                                                               | .....  | .....  |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | .....0 | .....0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....    | .....0 | .....0 |
| 3201. ....                                                               | .....  | .....  |
| 3202. ....                                                               | .....  | .....  |
| 3203. ....                                                               | .....  | .....  |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | .....0 | .....0 |
| 3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....    | .....0 | .....0 |

New Mexico Safety Casualty Company  
STATEMENT OF INCOME

| UNDERWRITING INCOME         |                                                                                                                                                          |             | 1            | 2           |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|--------------|-------------|
|                             |                                                                                                                                                          |             | Current Year | Prior Year  |
| 1.                          | Premiums earned (Part 1, Line 35, Column 4).....                                                                                                         |             |              |             |
| DEDUCTIONS:                 |                                                                                                                                                          |             |              |             |
| 2.                          | Losses incurred (Part 2, Line 35, Column 7).....                                                                                                         | 0           |              |             |
| 3.                          | Loss adjustment expenses incurred (Part 3, Line 25, Column 1).....                                                                                       | 987,287     |              | 365,579     |
| 4.                          | Other underwriting expenses incurred (Part 3, Line 25, Column 2).....                                                                                    | (1,236,514) |              | (1,138,503) |
| 5.                          | Aggregate write-ins for underwriting deductions.....                                                                                                     | 0           |              | 0           |
| 6.                          | Total underwriting deductions (Lines 2 through 5).....                                                                                                   | (249,227)   |              | (772,924)   |
| 7.                          | Net income of protected cells.....                                                                                                                       |             |              |             |
| 8.                          | Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....                                                                                      | 249,227     |              | 772,924     |
| INVESTMENT INCOME           |                                                                                                                                                          |             |              |             |
| 9.                          | Net investment income earned (Exhibit of Net Investment Income, Line 17).....                                                                            | 32,148      |              | 34,105      |
| 10.                         | Net realized capital gains (losses) less capital gains tax of \$.0 (Exhibit of Capital Gains (Losses)).....                                              |             |              | 1,568       |
| 11.                         | Net investment gain (loss) (Lines 9 + 10).....                                                                                                           | 32,148      |              | 35,673      |
| OTHER INCOME                |                                                                                                                                                          |             |              |             |
| 12.                         | Net gain (loss) from agents' or premium balances charged off (amount recovered \$.0 amount charged off \$.23,017).....                                   | (23,017)    |              | (8,612)     |
| 13.                         | Finance and service charges not included in premiums.....                                                                                                |             |              |             |
| 14.                         | Aggregate write-ins for miscellaneous income.....                                                                                                        | 0           |              | 0           |
| 15.                         | Total other income (Lines 12 through 14).....                                                                                                            | (23,017)    |              | (8,612)     |
| 16.                         | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....     | 258,357     |              | 799,985     |
| 17.                         | Dividends to policyholders.....                                                                                                                          |             |              |             |
| 18.                         | Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)..... | 258,357     |              | 799,985     |
| 19.                         | Federal and foreign income taxes incurred.....                                                                                                           | 99,217      |              | 266,890     |
| 20.                         | Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                     | 159,140     |              | 533,095     |
| CAPITAL AND SURPLUS ACCOUNT |                                                                                                                                                          |             |              |             |
| 21.                         | Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....                                                                | 2,344,719   |              | 1,794,106   |
| 22.                         | Net income (from Line 20).....                                                                                                                           | 159,140     |              | 533,095     |
| 23.                         | Net transfers (to) from Protected Cell accounts.....                                                                                                     |             |              |             |
| 24.                         | Change in net unrealized capital gains or (losses) less capital gains tax of \$.0.....                                                                   |             |              |             |
| 25.                         | Change in net unrealized foreign exchange capital gain (loss).....                                                                                       |             |              |             |
| 26.                         | Change in net deferred income tax.....                                                                                                                   | (5,809)     |              | 5,067       |
| 27.                         | Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3).....                                                                     | (18,515)    |              | 12,451      |
| 28.                         | Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....                                                                      |             |              |             |
| 29.                         | Change in surplus notes.....                                                                                                                             |             |              |             |
| 30.                         | Surplus (contributed to) withdrawn from Protected Cells.....                                                                                             |             |              |             |
| 31.                         | Cumulative effect of changes in accounting principles.....                                                                                               |             |              |             |
| 32.                         | Capital changes:                                                                                                                                         |             |              |             |
| 32.1                        | Paid in.....                                                                                                                                             |             |              |             |
| 32.2                        | Transferred from surplus (Stock Dividend).....                                                                                                           |             |              |             |
| 32.3                        | Transferred to surplus.....                                                                                                                              |             |              |             |
| 33.                         | Surplus adjustments:                                                                                                                                     |             |              |             |
| 33.1                        | Paid in.....                                                                                                                                             |             |              |             |
| 33.2                        | Transferred to capital (Stock Dividend).....                                                                                                             |             |              |             |
| 33.3.                       | Transferred from capital.....                                                                                                                            |             |              |             |
| 34.                         | Net remittances from or (to) Home Office.....                                                                                                            |             |              |             |
| 35.                         | Dividends to stockholders.....                                                                                                                           |             |              |             |
| 36.                         | Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1).....                                                                     |             |              |             |
| 37.                         | Aggregate write-ins for gains and losses in surplus.....                                                                                                 | 0           |              | 0           |
| 38.                         | Change in surplus as regards policyholders for the year (Lines 22 through 37).....                                                                       | 134,816     |              | 550,613     |
| 39.                         | Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37).....                                                 | 2,479,535   |              | 2,344,719   |
| DETAILS OF WRITE-INS        |                                                                                                                                                          |             |              |             |
| 0501.                       | .....                                                                                                                                                    |             |              |             |
| 0502.                       | .....                                                                                                                                                    |             |              |             |
| 0503.                       | .....                                                                                                                                                    |             |              |             |
| 0598.                       | Summary of remaining write-ins for Line 5 from overflow page.....                                                                                        | 0           |              | 0           |
| 0599.                       | Totals (Lines 0501 through 0503 plus 0598) (Line 5 above).....                                                                                           | 0           |              | 0           |
| 1401.                       | .....                                                                                                                                                    |             |              |             |
| 1402.                       | .....                                                                                                                                                    |             |              |             |
| 1403.                       | .....                                                                                                                                                    |             |              |             |
| 1498.                       | Summary of remaining write-ins for Line 14 from overflow page.....                                                                                       | 0           |              | 0           |
| 1499.                       | Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....                                                                                          | 0           |              | 0           |
| 3701.                       | .....                                                                                                                                                    |             |              |             |
| 3702.                       | .....                                                                                                                                                    |             |              |             |
| 3703.                       | .....                                                                                                                                                    |             |              |             |
| 3798.                       | Summary of remaining write-ins for Line 37 from overflow page.....                                                                                       | 0           |              | 0           |
| 3799.                       | Totals (Lines 3701 through 3703 plus 3798) (Line 37 above).....                                                                                          | 0           |              | 0           |

CASH FLOW

|                                                                                                                | 1<br>Current Year | 2<br>Prior Year |
|----------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| CASH FROM OPERATIONS                                                                                           |                   |                 |
| 1. Premiums collected net of reinsurance.....                                                                  | (182,832)         | 508,925         |
| 2. Net investment income.....                                                                                  | 38,246            | 39,248          |
| 3. Miscellaneous income.....                                                                                   | (23,017)          | (8,612)         |
| 4. Total (Lines 1 through 3).....                                                                              | (167,603)         | 539,561         |
| 5. Benefit and loss related payments.....                                                                      | 87,191            | 95,087          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                    |                   |                 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                      | (520,331)         | (414,059)       |
| 8. Dividends paid to policyholders.....                                                                        |                   |                 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....        | 216,819           | 302,000         |
| 10. Total (Lines 5 through 9).....                                                                             | (216,321)         | (16,972)        |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                       | 48,718            | 556,533         |
| CASH FROM INVESTMENTS                                                                                          |                   |                 |
| 12. Proceeds from investments sold, matured or repaid:                                                         |                   |                 |
| 12.1 Bonds.....                                                                                                | 107,259           | 522,596         |
| 12.2 Stocks.....                                                                                               |                   |                 |
| 12.3 Mortgage loans.....                                                                                       |                   |                 |
| 12.4 Real estate.....                                                                                          |                   |                 |
| 12.5 Other invested assets.....                                                                                |                   |                 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                           |                   |                 |
| 12.7 Miscellaneous proceeds.....                                                                               |                   |                 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                       | 107,259           | 522,596         |
| 13. Cost of investments acquired (long-term only):                                                             |                   |                 |
| 13.1 Bonds.....                                                                                                | 199,766           | 1,066,182       |
| 13.2 Stocks.....                                                                                               |                   |                 |
| 13.3 Mortgage loans.....                                                                                       |                   |                 |
| 13.4 Real estate.....                                                                                          |                   |                 |
| 13.5 Other invested assets.....                                                                                |                   |                 |
| 13.6 Miscellaneous applications.....                                                                           |                   |                 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                      | 199,766           | 1,066,182       |
| 14. Net increase (decrease) in contract loans and premium notes.....                                           |                   |                 |
| 15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....                                  | (92,507)          | (543,586)       |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                  |                   |                 |
| 16. Cash provided (applied):                                                                                   |                   |                 |
| 16.1 Surplus notes, capital notes.....                                                                         |                   |                 |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                     |                   |                 |
| 16.3 Borrowed funds.....                                                                                       |                   |                 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                               |                   |                 |
| 16.5 Dividends to stockholders.....                                                                            | 91,228            |                 |
| 16.6 Other cash provided (applied).....                                                                        |                   | 119,747         |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | (91,228)          | 119,747         |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                            |                   |                 |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....       | (135,018)         | 132,694         |
| 19. Cash, cash equivalents and short-term investments:                                                         |                   |                 |
| 19.1 Beginning of year.....                                                                                    | 811,008           | 678,314         |
| 19.2 End of year (Line 18 plus Line 19.1).....                                                                 | 675,990           | 811,008         |

Note: Supplemental disclosures of cash flow information for non-cash transactions:

|               |       |       |
|---------------|-------|-------|
| 20.0001 ..... | ..... | ..... |
|---------------|-------|-------|

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

| Line of Business |                                                            | 1<br><br>Net<br>Premiums<br>Written per<br>Column 6, Part 1B | 2<br><br>Unearned Premiums<br>December 31<br>Prior Year-<br>per Col. 3,<br>Last Year's Part 1 | 3<br><br>Unearned Premiums<br>December 31<br>Current Year-<br>per Col. 5,<br>Part 1A | 4<br><br>Premiums<br>Earned<br>During Year<br>(Cols. 1 + 2 - 3) |
|------------------|------------------------------------------------------------|--------------------------------------------------------------|-----------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------|-----------------------------------------------------------------|
| 1.               | Fire.....                                                  | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 2.               | Allied lines.....                                          | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 3.               | Farmowners multiple peril.....                             | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 4.               | Homeowners multiple peril.....                             | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 5.               | Commercial multiple peril.....                             | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 6.               | Mortgage guaranty.....                                     | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 8.               | Ocean marine.....                                          | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 9.               | Inland marine.....                                         | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 10.              | Financial guaranty.....                                    | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 11.1             | Medical professional liability - occurrence.....           | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 11.2             | Medical professional liability - claims-made.....          | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 12.              | Earthquake.....                                            | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 13.              | Group accident and health.....                             | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 14.              | Credit accident and health (group and individual).....     | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 15.              | Other accident and health.....                             | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 16.              | Workers' compensation.....                                 | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 17.1             | Other liability - occurrence.....                          | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 17.2             | Other liability - claims-made.....                         | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 17.3             | Excess workers' compensation.....                          | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 18.1             | Products liability - occurrence.....                       | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 18.2             | Products liability - claims-made.....                      | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 19.1, 19.2       | Private passenger auto liability.....                      | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 19.3, 19.4       | Commercial auto liability.....                             | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 21.              | Auto physical damage.....                                  | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 22.              | Aircraft (all perils).....                                 | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 23.              | Fidelity.....                                              | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 24.              | Surety.....                                                | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 26.              | Burglary and theft.....                                    | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 27.              | Boiler and machinery.....                                  | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 28.              | Credit.....                                                | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 29.              | International.....                                         | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 30.              | Warranty.....                                              | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 31.              | Reinsurance - nonproportional assumed property.....        | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 32.              | Reinsurance - nonproportional assumed liability.....       | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 33.              | Reinsurance - nonproportional assumed financial lines..... | 0                                                            |                                                                                               | 0                                                                                    | 0                                                               |
| 34.              | Aggregate write-ins for other lines of business.....       | 0                                                            | 0                                                                                             | 0                                                                                    | 0                                                               |
| 35.              | TOTALS.....                                                | 0                                                            | 0                                                                                             | 0                                                                                    | 0                                                               |

NONE

DETAILS OF WRITE-INS

|       |                                                                    |   |   |   |   |
|-------|--------------------------------------------------------------------|---|---|---|---|
| 3401. | .....                                                              | 0 |   | 0 | 0 |
| 3402. | .....                                                              | 0 |   | 0 | 0 |
| 3403. | .....                                                              | 0 |   | 0 | 0 |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | 0 | 0 | 0 | 0 |

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

|                  |                                                            | 1                                                                           | 2                                                                             | 3                              | 4                                                                                      | 5                                                                |
|------------------|------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------|----------------------------------------------------------------------------------------|------------------------------------------------------------------|
| Line of Business |                                                            | Amount Unearned<br>(Running One Year<br>or Less from Date<br>of Policy) (a) | Amount Unearned<br>(Running More Than<br>One Year from<br>Date of Policy) (a) | Earned But<br>Unbilled Premium | Reserve for<br>Rate Credits<br>and Retrospective<br>Adjustments Based<br>on Experience | Total Reserve<br>for Unearned<br>Premiums<br>Cols. 1 + 2 + 3 + 4 |
| 1.               | Fire.....                                                  |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 2.               | Allied lines.....                                          |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 3.               | Farmowners multiple peril.....                             |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 4.               | Homeowners multiple peril.....                             |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 5.               | Commercial multiple peril.....                             |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 6.               | Mortgage guaranty.....                                     |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 8.               | Ocean marine.....                                          |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 9.               | Inland marine.....                                         |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 10.              | Financial guaranty.....                                    |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 11.1             | Medical professional liability - occurrence.....           |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 11.2             | Medical professional liability - claims-made.....          |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 12.              | Earthquake.....                                            |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 13.              | Group accident and health.....                             |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 14.              | Credit accident and health (group and individual).....     |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 15.              | Other accident and health.....                             |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 16.              | Workers' compensation.....                                 |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 17.1             | Other liability - occurrence.....                          |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 17.2             | Other liability - claims-made.....                         |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 17.3             | Excess workers' compensation.....                          |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 18.1             | Products liability - occurrence.....                       |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 18.2             | Products liability - claims-made.....                      |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 19.1, 19.2       | Private passenger auto liability.....                      |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 19.3, 19.4       | Commercial auto liability.....                             |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 21.              | Auto physical damage.....                                  |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 22.              | Aircraft (all perils).....                                 |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 23.              | Fidelity.....                                              |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 24.              | Surety.....                                                |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 26.              | Burglary and theft.....                                    |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 27.              | Boiler and machinery.....                                  |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 28.              | Credit.....                                                |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 29.              | International.....                                         |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 30.              | Warranty.....                                              |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 31.              | Reinsurance - nonproportional assumed property.....        |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 32.              | Reinsurance - nonproportional assumed liability.....       |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 33.              | Reinsurance - nonproportional assumed financial lines..... |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 34.              | Aggregate write-ins for other lines of business.....       | 0                                                                           | 0                                                                             | 0                              | 0                                                                                      | 0                                                                |
| 35.              | TOTALS.....                                                | 0                                                                           | 0                                                                             | 0                              | 0                                                                                      | 0                                                                |
| 36.              | Accrued retrospective premiums based on experience.....    |                                                                             |                                                                               |                                |                                                                                        |                                                                  |
| 37.              | Earned but unbilled premiums.....                          |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |
| 38.              | Balance (sum of Lines 35 through 37).....                  |                                                                             |                                                                               |                                |                                                                                        | 0                                                                |

DETAILS OF WRITE-INS

|       |                                                                    |   |   |   |   |   |
|-------|--------------------------------------------------------------------|---|---|---|---|---|
| 3401. | .....                                                              |   |   |   |   | 0 |
| 3402. | .....                                                              |   |   |   |   | 0 |
| 3403. | .....                                                              |   |   |   |   | 0 |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | 0 | 0 | 0 | 0 | 0 |

(a) State here basis of computation used in each case: Daily Pro Rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

| Line of Business |                                                            | 1<br>Direct<br>Business<br>(a) | Reinsurance Assumed     |                             | Reinsurance Ceded     |                           | 6<br>Net Premiums<br>Written<br>(Cols. 1 + 2 + 3<br>- 4 - 5) |
|------------------|------------------------------------------------------------|--------------------------------|-------------------------|-----------------------------|-----------------------|---------------------------|--------------------------------------------------------------|
|                  |                                                            |                                | 2<br>From<br>Affiliates | 3<br>From<br>Non-Affiliates | 4<br>To<br>Affiliates | 5<br>To<br>Non-Affiliates |                                                              |
| 1.               | Fire.....                                                  |                                |                         |                             |                       |                           | .0                                                           |
| 2.               | Allied lines.....                                          |                                |                         |                             |                       |                           | .0                                                           |
| 3.               | Farmowners multiple peril.....                             |                                |                         |                             |                       |                           | .0                                                           |
| 4.               | Homeowners multiple peril.....                             |                                |                         |                             |                       |                           | .0                                                           |
| 5.               | Commercial multiple peril.....                             |                                |                         |                             |                       |                           | .0                                                           |
| 6.               | Mortgage guaranty.....                                     |                                |                         |                             |                       |                           | .0                                                           |
| 8.               | Ocean marine.....                                          |                                |                         |                             |                       |                           | .0                                                           |
| 9.               | Inland marine.....                                         |                                |                         |                             |                       |                           | .0                                                           |
| 10.              | Financial guaranty.....                                    |                                |                         |                             |                       |                           | .0                                                           |
| 11.1             | Medical professional liability - occurrence.....           |                                |                         |                             |                       |                           | .0                                                           |
| 11.2             | Medical professional liability - claims-made.....          |                                |                         |                             |                       |                           | .0                                                           |
| 12.              | Earthquake.....                                            |                                |                         |                             |                       |                           | .0                                                           |
| 13.              | Group accident and health.....                             |                                |                         |                             |                       |                           | .0                                                           |
| 14.              | Credit accident and health (group and individual).....     |                                |                         |                             |                       |                           | .0                                                           |
| 15.              | Other accident and health.....                             |                                |                         |                             |                       |                           | .0                                                           |
| 16.              | Workers' compensation.....                                 | 11,512,747                     |                         | 505,608                     | 12,018,355            |                           | .0                                                           |
| 17.1             | Other liability - occurrence.....                          |                                |                         |                             |                       |                           | .0                                                           |
| 17.2             | Other liability - claims-made.....                         |                                |                         |                             |                       |                           | .0                                                           |
| 17.3             | Excess workers' compensation.....                          |                                |                         |                             |                       |                           | .0                                                           |
| 18.1             | Products liability - occurrence.....                       |                                |                         |                             |                       |                           | .0                                                           |
| 18.2             | Products liability - claims-made.....                      |                                |                         |                             |                       |                           | .0                                                           |
| 19.1, 19.2       | Private passenger auto liability.....                      |                                |                         |                             |                       |                           | .0                                                           |
| 19.3, 19.4       | Commercial auto liability.....                             |                                |                         |                             |                       |                           | .0                                                           |
| 21.              | Auto physical damage.....                                  |                                |                         |                             |                       |                           | .0                                                           |
| 22.              | Aircraft (all perils).....                                 |                                |                         |                             |                       |                           | .0                                                           |
| 23.              | Fidelity.....                                              |                                |                         |                             |                       |                           | .0                                                           |
| 24.              | Surety.....                                                |                                |                         |                             |                       |                           | .0                                                           |
| 26.              | Burglary and theft.....                                    |                                |                         |                             |                       |                           | .0                                                           |
| 27.              | Boiler and machinery.....                                  |                                |                         |                             |                       |                           | .0                                                           |
| 28.              | Credit.....                                                |                                |                         |                             |                       |                           | .0                                                           |
| 29.              | International.....                                         |                                |                         |                             |                       |                           | .0                                                           |
| 30.              | Warranty.....                                              |                                |                         |                             |                       |                           | .0                                                           |
| 31.              | Reinsurance - nonproportional assumed property.....        | XXX                            |                         |                             |                       |                           | .0                                                           |
| 32.              | Reinsurance - nonproportional assumed liability.....       | XXX                            |                         |                             |                       |                           | .0                                                           |
| 33.              | Reinsurance - nonproportional assumed financial lines..... | XXX                            |                         |                             |                       |                           | .0                                                           |
| 34.              | Aggregate write-ins for other lines of business.....       | .0                             | .0                      | .0                          | .0                    | .0                        | .0                                                           |
| 35.              | TOTALS.....                                                | 11,512,747                     | .0                      | 505,608                     | 12,018,355            | .0                        | .0                                                           |

DETAILS OF WRITE-INS

|       |                                                                    |    |    |    |    |    |    |
|-------|--------------------------------------------------------------------|----|----|----|----|----|----|
| 3401. | .....                                                              |    |    |    |    |    | .0 |
| 3402. | .....                                                              |    |    |    |    |    | .0 |
| 3403. | .....                                                              |    |    |    |    |    | .0 |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | .0 | .0 | .0 | .0 | .0 | .0 |

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ X ] No [   ]  
If yes: 1. The amount of such installment premiums \$.....11,512,747.  
2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$.....10,861,191.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

|                      |                                                                    | Losses Paid Less Salvage |                     |                       |                                | 5                                                | 6                            | 7                                              | 8                                                                                  |
|----------------------|--------------------------------------------------------------------|--------------------------|---------------------|-----------------------|--------------------------------|--------------------------------------------------|------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|
|                      |                                                                    | 1                        | 2                   | 3                     | 4                              |                                                  |                              |                                                |                                                                                    |
| Line of Business     |                                                                    | Direct Business          | Reinsurance Assumed | Reinsurance Recovered | Net Payments (Cols. 1 + 2 - 3) | Net Losses Unpaid Current Year (Part 2A, Col. 8) | Net Losses Unpaid Prior Year | Losses Incurred Current Year (Cols. 4 + 5 - 6) | Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1) |
| 1.                   | Fire.....                                                          |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 2.                   | Allied lines.....                                                  |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 3.                   | Farmowners multiple peril.....                                     |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 4.                   | Homeowners multiple peril.....                                     |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 5.                   | Commercial multiple peril.....                                     |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 6.                   | Mortgage guaranty.....                                             |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 8.                   | Ocean marine.....                                                  |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 9.                   | Inland marine.....                                                 |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 10.                  | Financial guaranty.....                                            |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 11.1                 | Medical professional liability - occurrence.....                   |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 11.2                 | Medical professional liability - claims-made.....                  |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 12.                  | Earthquake.....                                                    |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 13.                  | Group accident and health.....                                     |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 14.                  | Credit accident and health (group and individual).....             |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 15.                  | Other accident and health.....                                     |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 16.                  | Workers' compensation.....                                         | 2,298,649                | 78,278              | 2,376,927             | (0)                            | 0                                                |                              | 0                                              | 0.0                                                                                |
| 17.1                 | Other liability - occurrence.....                                  |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 17.2                 | Other liability - claims-made.....                                 |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 17.3                 | Excess workers' compensation.....                                  |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 18.1                 | Products liability - occurrence.....                               |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 18.2                 | Products liability - claims-made.....                              |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 19.1, 19.2           | Private passenger auto liability.....                              |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 19.3, 19.4           | Commercial auto liability.....                                     |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 21.                  | Auto physical damage.....                                          |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 22.                  | Aircraft (all perils).....                                         |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 23.                  | Fidelity.....                                                      |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 24.                  | Surety.....                                                        |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 26.                  | Burglary and theft.....                                            |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 27.                  | Boiler and machinery.....                                          |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 28.                  | Credit.....                                                        |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 29.                  | International.....                                                 |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 30.                  | Warranty.....                                                      |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 31.                  | Reinsurance - nonproportional assumed property.....                | XXX                      |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 32.                  | Reinsurance - nonproportional assumed liability.....               | XXX                      |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 33.                  | Reinsurance - nonproportional assumed financial lines.....         | XXX                      |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 34.                  | Aggregate write-ins for other lines of business.....               | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 35.                  | TOTALS.....                                                        | 2,298,649                | 78,278              | 2,376,927             | (0)                            | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| DETAILS OF WRITE-INS |                                                                    |                          |                     |                       |                                |                                                  |                              |                                                |                                                                                    |
| 3401.                | .....                                                              |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 3402.                | .....                                                              |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 3403.                | .....                                                              |                          |                     |                       | 0                              | 0                                                |                              | 0                                              | 0.0                                                                                |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page..... | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | XXX                                                                                |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

|    | Line of Business                                                         | Reported Losses |                     |                                |                                                                  | Incurred But Not Reported |                     |                   | 8                                       | 9                                   |
|----|--------------------------------------------------------------------------|-----------------|---------------------|--------------------------------|------------------------------------------------------------------|---------------------------|---------------------|-------------------|-----------------------------------------|-------------------------------------|
|    |                                                                          | 1               | 2                   | 3                              | 4                                                                | 5                         | 6                   | 7                 |                                         |                                     |
|    |                                                                          | Direct          | Reinsurance Assumed | Deduct Reinsurance Recoverable | Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3) | Direct                    | Reinsurance Assumed | Reinsurance Ceded | Net Losses Unpaid (Cols. 4 + 5 + 6 - 7) | Net Unpaid Loss Adjustment Expenses |
| 10 | 1. Fire.....                                                             |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 2. Allied lines.....                                                     |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 3. Farmowners multiple peril.....                                        |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 4. Homeowners multiple peril.....                                        |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 5. Commercial multiple peril.....                                        |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 6. Mortgage guaranty.....                                                |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 8. Ocean marine.....                                                     |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 9. Inland marine.....                                                    |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 10. Financial guaranty.....                                              |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 11.1 Medical professional liability - occurrence.....                    |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 11.2 Medical professional liability - claims-made.....                   |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 12. Earthquake.....                                                      |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 13. Group accident and health.....                                       |                 |                     |                                | 0                                                                |                           |                     |                   | (a).....0                               |                                     |
|    | 14. Credit accident and health (group and individual).....               |                 |                     |                                | 0                                                                |                           |                     |                   |                                         |                                     |
|    | 15. Other accident and health.....                                       |                 |                     |                                | 0                                                                |                           |                     |                   | (a).....0                               |                                     |
|    | 16. Workers' compensation.....                                           | 5,653,757       | 192,101             | 5,845,858                      | 0                                                                | 3,449,584                 | 307,883             | 3,757,467         | 0                                       | 1,196,012                           |
|    | 17.1 Other liability - occurrence.....                                   |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 17.2 Other liability - claims-made.....                                  |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 17.3 Excess workers' compensation.....                                   |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 18.1 Products liability - occurrence.....                                |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 18.2 Products liability - claims-made.....                               |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 19.1, 19.2 Private passenger auto liability.....                         |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 19.3, 19.4 Commercial auto liability.....                                |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 21. Auto physical damage.....                                            |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 22. Aircraft (all perils).....                                           |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 23. Fidelity.....                                                        |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 24. Surety.....                                                          |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 26. Burglary and theft.....                                              |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 27. Boiler and machinery.....                                            |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 28. Credit.....                                                          |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 29. International.....                                                   |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 30. Warranty.....                                                        |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 31. Reinsurance - nonproportional assumed property.....                  | XXX             |                     |                                | 0                                                                | XXX                       |                     |                   | 0                                       |                                     |
|    | 32. Reinsurance - nonproportional assumed liability.....                 | XXX             |                     |                                | 0                                                                | XXX                       |                     |                   | 0                                       |                                     |
|    | 33. Reinsurance - nonproportional assumed financial lines.....           | XXX             |                     |                                | 0                                                                | XXX                       |                     |                   | 0                                       |                                     |
|    | 34. Aggregate write-ins for other lines of business.....                 | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
|    | 35. TOTALS.....                                                          | 5,653,757       | 192,101             | 5,845,858                      | 0                                                                | 3,449,584                 | 307,883             | 3,757,467         | 0                                       | 1,196,012                           |
|    | DETAILS OF WRITE-INS                                                     |                 |                     |                                |                                                                  |                           |                     |                   |                                         |                                     |
|    | 3401. ....                                                               |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 3402. ....                                                               |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 3403. ....                                                               |                 |                     |                                | 0                                                                |                           |                     |                   | 0                                       |                                     |
|    | 3498. Summary of remaining write-ins for Line 34 from overflow page..... | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
|    | 3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |

(a) Including \$.....0 for present value of life indemnity claims.

New Mexico Safety Casualty Company  
UNDERWRITING AND INVESTMENT EXHIBIT  
PART 3 - EXPENSES

|                                                                                                 | 1                           | 2                                 | 3                      | 4                 |
|-------------------------------------------------------------------------------------------------|-----------------------------|-----------------------------------|------------------------|-------------------|
|                                                                                                 | Loss Adjustment<br>Expenses | Other<br>Underwriting<br>Expenses | Investment<br>Expenses | Total             |
| 1. Claim adjustment services:                                                                   |                             |                                   |                        |                   |
| 1.1 Direct.....                                                                                 | 129,586                     |                                   |                        | 129,586           |
| 1.2 Reinsurance assumed.....                                                                    |                             |                                   |                        | 0                 |
| 1.3 Reinsurance ceded.....                                                                      | 129,586                     |                                   |                        | 129,586           |
| 1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....                                        | (0)                         | 0                                 | 0                      | (0)               |
| 2. Commission and brokerage:                                                                    |                             |                                   |                        |                   |
| 2.1 Direct, excluding contingent.....                                                           |                             | 1,199,585                         |                        | 1,199,585         |
| 2.2 Reinsurance assumed, excluding contingent.....                                              |                             | 232,711                           |                        | 232,711           |
| 2.3 Reinsurance ceded, excluding contingent.....                                                |                             | 4,262,175                         |                        | 4,262,175         |
| 2.4 Contingent - direct.....                                                                    |                             | 96,002                            |                        | 96,002            |
| 2.5 Contingent - reinsurance assumed.....                                                       |                             |                                   |                        | 0                 |
| 2.6 Contingent - reinsurance ceded.....                                                         |                             |                                   |                        | 0                 |
| 2.7 Policy and membership fees.....                                                             |                             |                                   |                        | 0                 |
| 2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....                 | 0                           | (2,733,878)                       | 0                      | (2,733,878)       |
| 3. Allowances to manager and agents.....                                                        |                             |                                   |                        | 0                 |
| 4. Advertising.....                                                                             |                             | 41,029                            |                        | 41,029            |
| 5. Boards, bureaus and associations.....                                                        |                             | 58,918                            |                        | 58,918            |
| 6. Surveys and underwriting reports.....                                                        |                             | 20,823                            |                        | 20,823            |
| 7. Audit of assureds' records.....                                                              |                             | 4,017                             |                        | 4,017             |
| 8. Salary and related items:                                                                    |                             |                                   |                        |                   |
| 8.1 Salaries.....                                                                               | 426,134                     | 537,829                           | 2,062                  | 966,025           |
| 8.2 Payroll taxes.....                                                                          | 25,282                      | 34,822                            | 222                    | 60,325            |
| 9. Employee relations and welfare.....                                                          | 65,575                      | 83,672                            | 713                    | 149,960           |
| 10. Insurance.....                                                                              | 18,949                      | 29,568                            | 202                    | 48,719            |
| 11. Directors' fees.....                                                                        | 15,647                      | 10,000                            |                        | 25,647            |
| 12. Travel and travel items.....                                                                | 26,521                      | 40,820                            | 62                     | 67,403            |
| 13. Rent and rent items.....                                                                    | 26,989                      | 35,539                            | 216                    | 62,743            |
| 14. Equipment.....                                                                              | 144,089                     | 92,437                            | 47                     | 236,573           |
| 15. Cost or depreciation of EDP equipment and software.....                                     | 61,618                      | 43,931                            | 55                     | 105,604           |
| 16. Printing and stationery.....                                                                | 8,235                       | 7,850                             | 18                     | 16,103            |
| 17. Postage, telephone and telegraph, exchange and express.....                                 | 17,050                      | 12,963                            | 7,632                  | 37,646            |
| 18. Legal and auditing.....                                                                     | 148,686                     | 79,623                            | 7,207                  | 235,516           |
| 19. Totals (Lines 3 to 18).....                                                                 | 984,774                     | 1,133,841                         | 18,436                 | 2,137,051         |
| 20. Taxes, licenses and fees:                                                                   |                             |                                   |                        |                   |
| 20.1 State and local insurance taxes deducting guaranty association credits<br>of \$.....0..... |                             | 345,728                           |                        | 345,728           |
| 20.2 Insurance department licenses and fees.....                                                | 1,025                       | 16,306                            | 100                    | 17,431            |
| 20.3 Gross guaranty association assessments.....                                                |                             |                                   |                        | 0                 |
| 20.4 All other (excluding federal and foreign income and real estate).....                      | 1,489                       | 1,489                             | 157                    | 3,135             |
| 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....                            | 2,514                       | 363,523                           | 257                    | 366,294           |
| 21. Real estate expenses.....                                                                   |                             |                                   |                        | 0                 |
| 22. Real estate taxes.....                                                                      |                             |                                   |                        | 0                 |
| 23. Reimbursements by uninsured plans.....                                                      | (0)                         | (0)                               | (0)                    | (0)               |
| 24. Aggregate write-ins for miscellaneous expenses.....                                         | 0                           | 0                                 | 0                      | 0                 |
| 25. Total expenses incurred.....                                                                | 987,287                     | (1,236,514)                       | 18,693                 | (a).....(230,534) |
| 26. Less unpaid expenses - current year.....                                                    | 1,196,011                   | 251,991                           |                        | 1,448,002         |
| 27. Add unpaid expenses - prior year.....                                                       | 840,619                     | 300,716                           |                        | 1,141,335         |
| 28. Amounts receivable relating to uninsured plans, prior year.....                             |                             |                                   |                        | 0                 |
| 29. Amounts receivable relating to uninsured plans, current year.....                           |                             |                                   |                        | 0                 |
| 30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....                                     | 631,895                     | (1,187,789)                       | 18,693                 | (537,201)         |

DETAILS OF WRITE-INS

|                                                                          |   |   |   |   |
|--------------------------------------------------------------------------|---|---|---|---|
| 2401. ....                                                               |   |   |   | 0 |
| 2402. ....                                                               |   |   |   | 0 |
| 2403. ....                                                               |   |   |   | 0 |
| 2498. Summary of remaining write-ins for Line 24 from overflow page..... | 0 | 0 | 0 | 0 |
| 2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above).....    | 0 | 0 | 0 | 0 |

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

|      |                                                                          | 1                        | 2                     |
|------|--------------------------------------------------------------------------|--------------------------|-----------------------|
|      |                                                                          | Collected<br>During Year | Earned<br>During Year |
| 1.   | U.S. government bonds.....                                               | (a).....14,013           | .....14,364           |
| 1.1  | Bonds exempt from U.S. tax.....                                          | (a).....                 | .....                 |
| 1.2  | Other bonds (unaffiliated).....                                          | (a).....36,104           | .....35,875           |
| 1.3  | Bonds of affiliates.....                                                 | (a).....                 | .....                 |
| 2.1  | Preferred stocks (unaffiliated).....                                     | (b).....                 | .....                 |
| 2.11 | Preferred stocks of affiliates.....                                      | (b).....                 | .....                 |
| 2.2  | Common stocks (unaffiliated).....                                        | .....                    | .....                 |
| 2.21 | Common stocks of affiliates.....                                         | .....                    | .....                 |
| 3.   | Mortgage loans.....                                                      | (c).....                 | .....                 |
| 4.   | Real estate.....                                                         | (d).....                 | .....                 |
| 5.   | Contract loans.....                                                      | .....                    | .....                 |
| 6.   | Cash, cash equivalents and short-term investments.....                   | (e)......515             | ......602             |
| 7.   | Derivative instruments.....                                              | (f).....                 | .....                 |
| 8.   | Other invested assets.....                                               | .....                    | .....                 |
| 9.   | Aggregate write-ins for investment income.....                           | .....0                   | .....0                |
| 10.  | Total gross investment income.....                                       | .....50,632              | .....50,841           |
| 11.  | Investment expenses.....                                                 | .....                    | (g).....18,436        |
| 12.  | Investment taxes, licenses and fees, excluding federal income taxes..... | .....                    | (g)......257          |
| 13.  | Interest expense.....                                                    | .....                    | (h).....              |
| 14.  | Depreciation on real estate and other invested assets.....               | .....                    | (i)......0            |
| 15.  | Aggregate write-ins for deductions from investment income.....           | .....                    | .....0                |
| 16.  | Total deductions (Lines 11 through 15).....                              | .....                    | .....18,693           |
| 17.  | Net investment income (Line 10 minus Line 16).....                       | .....                    | .....32,148           |

DETAILS OF WRITE-INS

|       |                                                                                                                                                                           |        |        |
|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|--------|
| 0901. | .....                                                                                                                                                                     | .....  | .....  |
| 0902. | .....                                                                                                                                                                     | .....  | .....  |
| 0903. | .....                                                                                                                                                                     | .....  | .....  |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page.....                                                                                                         | .....0 | .....0 |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....                                                                                                            | .....0 | .....0 |
| 1501. | .....                                                                                                                                                                     | .....  | .....  |
| 1502. | .....                                                                                                                                                                     | .....  | .....  |
| 1503. | .....                                                                                                                                                                     | .....  | .....  |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page.....                                                                                                        | .....  | .....0 |
| 1599. | Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....                                                                                                           | .....  | .....0 |
| (a)   | Includes \$.....1,394 accrual of discount less \$.....7,702 amortization of premium and less \$.....11 paid for accrued interest on purchases.                            |        |        |
| (b)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.                                    |        |        |
| (c)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.                                     |        |        |
| (d)   | Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.                                                           |        |        |
| (e)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.                                     |        |        |
| (f)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium.                                                                                              |        |        |
| (g)   | Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts. |        |        |
| (h)   | Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.                                                                                       |        |        |
| (i)   | Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.                                                                         |        |        |

EXHIBIT OF CAPITAL GAINS (LOSSES)

|      | 1                                                      | 2                                | 3                                                        | 4                                              | 5                                                                  |
|------|--------------------------------------------------------|----------------------------------|----------------------------------------------------------|------------------------------------------------|--------------------------------------------------------------------|
|      | Realized<br>Gain (Loss)<br>on Sales<br>or Maturity     | Other<br>Realized<br>Adjustments | Total Realized<br>Capital Gain (Loss)<br>(Columns 1 + 2) | Change in<br>Unrealized<br>Capital Gain (Loss) | Change in<br>Unrealized<br>Foreign Exchange<br>Capital Gain (Loss) |
| 1.   | U.S. government bonds.....                             | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 1.1  | Bonds exempt from U.S. tax.....                        | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 1.2  | Other bonds (unaffiliated).....                        | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 1.3  | Bonds of affiliates.....                               | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 2.1  | Preferred stocks (unaffiliated).....                   | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 2.11 | Preferred stocks of affiliates.....                    | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 2.2  | Common stocks (unaffiliated).....                      | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 2.21 | Common stocks of affiliates.....                       | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 3.   | Mortgage loans.....                                    | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 4.   | Real estate.....                                       | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 5.   | Contract loans.....                                    | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 6.   | Cash, cash equivalents and short-term investments..... | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 7.   | Derivative instruments.....                            | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 8.   | Other invested assets.....                             | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 9.   | Aggregate write-ins for capital gains (losses).....    | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 10.  | Total capital gains (losses).....                      | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |

DETAILS OF WRITE-INS

|       |                                                                 |        |        |        |        |
|-------|-----------------------------------------------------------------|--------|--------|--------|--------|
| 0901. | .....                                                           | .....  | .....0 | .....  | .....  |
| 0902. | .....                                                           | .....  | .....0 | .....  | .....  |
| 0903. | .....                                                           | .....  | .....0 | .....  | .....  |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page... | .....0 | .....0 | .....0 | .....0 |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....  | .....0 | .....0 | .....0 | .....0 |

EXHIBIT OF NONADMITTED ASSETS

|                                                                                                                             | 1<br>Current Year<br>Total<br>Nonadmitted Assets | 2<br>Prior Year<br>Total<br>Nonadmitted Assets | 3<br>Change in Total<br>Nonadmitted Assets<br>(Col. 2 - Col. 1) |
|-----------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------|
| 1. Bonds (Schedule D).....                                                                                                  |                                                  |                                                | 0                                                               |
| 2. Stocks (Schedule D):                                                                                                     |                                                  |                                                |                                                                 |
| 2.1 Preferred stocks.....                                                                                                   |                                                  |                                                | 0                                                               |
| 2.2 Common stocks.....                                                                                                      |                                                  |                                                | 0                                                               |
| 3. Mortgage loans on real estate (Schedule B):                                                                              |                                                  |                                                |                                                                 |
| 3.1 First liens.....                                                                                                        |                                                  |                                                | 0                                                               |
| 3.2 Other than first liens.....                                                                                             |                                                  |                                                | 0                                                               |
| 4. Real estate (Schedule A):                                                                                                |                                                  |                                                |                                                                 |
| 4.1 Properties occupied by the company.....                                                                                 |                                                  |                                                | 0                                                               |
| 4.2 Properties held for the production of income.....                                                                       |                                                  |                                                | 0                                                               |
| 4.3 Properties held for sale.....                                                                                           |                                                  |                                                | 0                                                               |
| 5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2)<br>and short-term investments (Schedule DA).....          |                                                  |                                                | 0                                                               |
| 6. Contract loans.....                                                                                                      |                                                  |                                                | 0                                                               |
| 7. Derivatives (Schedule DB).....                                                                                           |                                                  |                                                | 0                                                               |
| 8. Other invested assets (Schedule BA).....                                                                                 |                                                  |                                                | 0                                                               |
| 9. Receivables for securities.....                                                                                          |                                                  |                                                | 0                                                               |
| 10. Securities lending reinvested collateral assets (Schedule DL).....                                                      |                                                  |                                                | 0                                                               |
| 11. Aggregate write-ins for invested assets.....                                                                            | 0                                                | 0                                              | 0                                                               |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                | 0                                                | 0                                              | 0                                                               |
| 13. Title plants (for Title insurers only).....                                                                             |                                                  |                                                | 0                                                               |
| 14. Investment income due and accrued.....                                                                                  |                                                  |                                                | 0                                                               |
| 15. Premiums and considerations:                                                                                            |                                                  |                                                |                                                                 |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                             |                                                  |                                                | 0                                                               |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due.....                       | 72,127                                           | 51,900                                         | (20,227)                                                        |
| 15.3 Accrued retrospective premiums and contracts subject to redetermination.....                                           |                                                  |                                                | 0                                                               |
| 16. Reinsurance:                                                                                                            |                                                  |                                                |                                                                 |
| 16.1 Amounts recoverable from reinsurers.....                                                                               |                                                  |                                                | 0                                                               |
| 16.2 Funds held by or deposited with reinsured companies.....                                                               |                                                  |                                                | 0                                                               |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                              |                                                  |                                                | 0                                                               |
| 17. Amounts receivable relating to uninsured plans.....                                                                     |                                                  |                                                | 0                                                               |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                           |                                                  |                                                | 0                                                               |
| 18.2 Net deferred tax asset.....                                                                                            | 9,519                                            | 11,233                                         | 1,714                                                           |
| 19. Guaranty funds receivable or on deposit.....                                                                            |                                                  |                                                | 0                                                               |
| 20. Electronic data processing equipment and software.....                                                                  |                                                  |                                                | 0                                                               |
| 21. Furniture and equipment, including health care delivery assets.....                                                     |                                                  |                                                | 0                                                               |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                             |                                                  |                                                | 0                                                               |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                               |                                                  |                                                | 0                                                               |
| 24. Health care and other amounts receivable.....                                                                           |                                                  |                                                | 0                                                               |
| 25. Aggregate write-ins for other-than-invested assets.....                                                                 | 0                                                | 0                                              | 0                                                               |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25)..... | 81,646                                           | 63,133                                         | (18,513)                                                        |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                            |                                                  |                                                | 0                                                               |
| 28. TOTALS (Lines 26 and 27).....                                                                                           | 81,646                                           | 63,133                                         | (18,513)                                                        |

DETAILS OF WRITE-INS

|                                                                          |   |   |   |
|--------------------------------------------------------------------------|---|---|---|
| 1101. ....                                                               |   |   | 0 |
| 1102. ....                                                               |   |   | 0 |
| 1103. ....                                                               |   |   | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....    | 0 | 0 | 0 |
| 2501. ....                                                               |   |   | 0 |
| 2502. ....                                                               |   |   | 0 |
| 2503. ....                                                               |   |   | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....    | 0 | 0 | 0 |

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of The Company have been prepared in accordance with the NAIC Accounting Practices and Procedures Manual.

There are no differences between New Mexico prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect The Company's Net Income or Policyholders' surplus. This creates no effect on policyholder's surplus or net income as is shown in the following chart.

|                                                                                                | SSAP<br># | F/S<br>Page | F/S<br>Line # | 2017         | 2016         |
|------------------------------------------------------------------------------------------------|-----------|-------------|---------------|--------------|--------------|
| NET INCOME                                                                                     |           |             |               |              |              |
| (1) New Mexico Safety Casualty Company Company state basis<br>(Page 4, Line 20, Columns 1 & 2) | XXX       | XXX         | XXX           | \$ 159,140   | \$ 533,095   |
| (2) State Prescribed Practice that are an increase/(decrease) from NAIC<br>SAP                 |           |             |               |              |              |
| N/A                                                                                            | N/A       | N/A         | N/A           | \$           | \$           |
| (3) State Permitted Practice that are an increase/(decrease) from NAIC<br>SAP                  |           |             |               |              |              |
| N/A                                                                                            | N/A       | N/A         | N/A           | \$           | \$           |
| (4) NAIC SAP (1 – 2 – 3 = 4)                                                                   | XXX       | XXX         | XXX           | \$ 159,140   | \$ 533,095   |
| SURPLUS                                                                                        |           |             |               |              |              |
| (5) New Mexico Safety Casualty Company Company state basis<br>(Page 3, line 37, Columns 1 & 2) | XXX       | XXX         | XXX           | \$ 2,479,535 | \$ 2,344,719 |
| (6) State Prescribed Practice that are an increase/(decrease) from NAIC<br>SAP                 |           |             |               |              |              |
| N/A                                                                                            | N/A       | N/A         | N/A           | \$           | \$           |
| (7) State Permitted Practice that are an increase/(decrease) from NAIC<br>SAP                  |           |             |               |              |              |
| N/A                                                                                            | N/A       | N/A         | N/A           | \$           | \$           |
| (8) NAIC SAP (5 – 6 – 7 = 8)                                                                   | XXX       | XXX         | XXX           | \$ 2,479,535 | \$ 2,344,719 |

B. Use of Estimates in the Preparation of the Financial Statement

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by daily pro rata methods for direct business and are based on reports received from ceding companies for reinsurance. Written premiums on all policies are recorded on an installment basis as provided for in SSAP 53(4). Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable. In addition, The Company adheres to the following accounting policies:

- (1)

Short-term investments are stated at amortized cost.
- (2)

Bonds not backed by other loans are reported at amortized cost using the effective annual yield method.
- (3)

Common stocks are stated at market value.
- (4)

The Company holds no investments in preferred stocks.
- (5)

The Company holds no mortgage loans on real estate.
- (6)

Loan-backed securities are reported at amortized cost using the effective annual yield method including anticipated prepayments at the date of purchase. Loan-backed securities that have experienced significant changes in estimated cash flows from the original assumptions are reported at amortized cost using estimated annual yield method on a prospective basis.
- (7)

The Company is a wholly owned subsidiary of New Mexico Mutual Casualty Company, a licensed insurer domiciled in the State of New Mexico. The common stock is valued by its parent using the statutory equity method in accordance with SSAP No. 46.
- (8)

The Company has no investments in joint ventures, partnerships or limited liability companies.
- (9)

The Company has no derivative financial instruments.
- (10)

The Company does not utilize anticipated investment income as a factor in its premium deficiency calculations.
- (11)

Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and an amount determined through actuarial analysis for the losses incurred but not reported. Although management believes that these liabilities are adequate, the ultimate liability may be in excess of or less than the amount provided. The methods used above and subsequent liabilities provided are continually reviewed and updated as necessary.
- (12)

The Company has not modified its capitalization policy from the prior period.
- (13)

The Company has no pharmaceutical rebate receivables.

D. Going Concern

Based upon management's analysis, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Correction of Errors

The Company had no material changes in accounting principles or correction of errors.

Note 3 – Business Combinations and Goodwill

Not applicable

Note 4 – Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 5 – Investments

- A.

Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable
- B.

Debt Restructuring

Not applicable
- C.

Reverse Mortgages

Not applicable
- D.

Loan-Backed Securities

(1)

Prepayment assumptions on mortgage-backed/loan-backed securities were obtained from The Company's investment manager.

(2)

The Company does not hold any loan-backed securities with a recognized other-than-temporary impairment that it currently has either an intent to sell or has the inability/lack of intent to retain for a period of time sufficient to recover the amortized cost basis.

(3)

The Company did not hold any securities with recognized other than temporary impairments as of year-end.

(4)

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

|    |                                                                        |                        |    |         |
|----|------------------------------------------------------------------------|------------------------|----|---------|
| a. | The aggregate amount of unrealized losses:                             | 1. Less than 12 Months | \$ | (777)   |
|    |                                                                        | 2. 12 Months or Longer | \$ | (2,187) |
| b. | The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ | 188,516 |
|    |                                                                        | 2. 12 Months or Longer | \$ | 83,866  |

(5)

All loan-backed securities are routinely reviewed and assessed by The Company's investment manager. This review is used to assist in determining if any impairments are not other-than-temporary.
- E.

Repurchase Agreements and/or Securities Lending Transactions

The Company had no repurchase agreements and/or securities lending transactions as of year-end.
- F.

Real Estate

Not applicable
- G.

Investments in Low-Income Housing Trade Credits (LIHTC)

Not applicable
- H.

Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements and/or securities lending transactions as of year-end.
- I.

Reverse Repurchase Agreements Transactions Accounted for as a Sale

Repurchase Transaction – Cash Provider – Overview of Sale Transactions

The Company had no repurchase agreements and/or securities lending transactions as of year-end.
- J.

Real Estate

Not applicable
- K.

Low-Income Housing Tax Credits (LIHTC)

Not applicable

**NOTES TO FINANCIAL STATEMENTS**

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

| Restricted Asset Category                                                          | Gross (Admitted & Nonadmitted) Restricted |                                                    |                                                |                                                           |                  | Current Year          |                                  |                              |                                       |                                                               |                                                  |
|------------------------------------------------------------------------------------|-------------------------------------------|----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------|------------------|-----------------------|----------------------------------|------------------------------|---------------------------------------|---------------------------------------------------------------|--------------------------------------------------|
|                                                                                    | Current Year                              |                                                    |                                                |                                                           |                  | 6                     | 7                                | 8                            | 9                                     | Percentage                                                    |                                                  |
|                                                                                    | 1                                         | 2                                                  | 3                                              | 4                                                         | 5                |                       |                                  |                              |                                       | 10                                                            | 11                                               |
|                                                                                    | Total General Account (G/A)               | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account Restricted Assets | Protected Cell Account Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown              | \$                                        | \$                                                 | \$                                             | \$                                                        | \$               | \$                    | \$                               | \$                           | \$                                    | %                                                             | %                                                |
| b. Collateral held under security lending arrangements                             |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| c. Subject to repurchase agreements                                                |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| d. Subject to reverse repurchase agreements                                        |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| e. Subject to dollar repurchase agreements                                         |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| f. Subject to dollar reverse repurchase agreements                                 |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| g. Placed under option contracts                                                   |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| h. Letter stock or securities restricted as to sale – excluding FHLB capital stock |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| i. FHLB capital stock                                                              |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| j. On deposit with states                                                          | 710,476                                   |                                                    |                                                |                                                           | 710,476          | 510,907               | 199,569                          |                              | 710,476                               | 13.4%                                                         | 13.6%                                            |
| k. On deposit with other regulatory bodies                                         |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| m. Pledged as collateral not captured in other categories                          |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| n. Other restricted assets                                                         |                                           |                                                    |                                                |                                                           |                  |                       |                                  |                              |                                       | %                                                             | %                                                |
| o. Total Restricted Assets                                                         | \$ 710,476                                | \$                                                 | \$                                             | \$                                                        | \$ 710,476       | \$ 510,907            | \$ 199,569                       | \$                           | \$ 710,476                            | 13.4%                                                         | 13.6%                                            |

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contacts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)

Not applicable

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. Structured Notes

Not applicable

P. 5\* Securities

Not applicable

Q. Short Sales

Not applicable

R. Prepayment Penalty and Acceleration Fees

Not applicable

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

Not applicable

**Note 7 – Investment Income**

A. Investment income due and accrued is excluded from surplus on amounts over 90 days past due.

B. The Company had no excluded amounts as of December 31, 2017

.

**NOTES TO FINANCIAL STATEMENTS**

**Note 8 – Derivative Instruments**

Not applicable

**Note 9 – Income Taxes**

A. Deferred Tax Assets/(Liabilities)

1. Components of Net Deferred Tax Asset/(Liability)

|                                                                          | 2017      |         |                    | 2016      |         |                    | Change                |                      |                    |
|--------------------------------------------------------------------------|-----------|---------|--------------------|-----------|---------|--------------------|-----------------------|----------------------|--------------------|
|                                                                          | 1         | 2       | 3                  | 4         | 5       | 6                  | 7                     | 8                    | 9                  |
|                                                                          | Ordinary  | Capital | (Col 1+2)<br>Total | Ordinary  | Capital | (Col 4+5)<br>Total | (Col 1-4)<br>Ordinary | (Col 2-5)<br>Capital | (Col 7+8)<br>Total |
| a. Gross deferred tax assets                                             | \$ 35,330 | \$      | \$ 35,330          | \$ 41,015 | \$      | \$ 41,015          | \$ (5,685)            | \$                   | \$ (5,685)         |
| b. Statutory valuation allowance adjustment                              |           |         |                    |           |         |                    |                       |                      |                    |
| c. Adjusted gross deferred tax assets (1a-1b)                            | \$ 35,330 | \$      | \$ 35,330          | \$ 41,015 | \$      | \$ 41,015          | \$ (5,685)            | \$                   | \$ (5,685)         |
| d. Deferred tax assets nonadmitted                                       | 9,519     |         | 9,519              | 11,233    |         | 11,233             | (1,714)               |                      | (1,714)            |
| e. Subtotal net admitted deferred tax asset (1c-1d)                      | \$ 25,811 | \$      | \$ 25,811          | \$ 29,782 | \$      | \$ 29,782          | \$ (3,971)            | \$                   | (3,971)            |
| f. Deferred tax liabilities                                              | 571       |         | 571                | 451       |         | 451                | 120                   |                      | 120                |
| g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f) | \$ 25,240 | \$      | \$ 25,240          | \$ 29,331 | \$      | \$ 29,331          | \$ (4,091)            | \$                   | \$ (4,091)         |

2. Admission Calculation Components SSAP No. 101

|                                                                                                                                                                                                                  | 1        | 2017<br>2 | 3                  | 4        | 2016<br>5 | 6                  | 7                     | Change<br>8          | 9                  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-----------|--------------------|----------|-----------|--------------------|-----------------------|----------------------|--------------------|
|                                                                                                                                                                                                                  | Ordinary | Capital   | (Col 1+2)<br>Total | Ordinary | Capital   | (Col 4+5)<br>Total | (Col 1-4)<br>Ordinary | (Col 2-5)<br>Capital | (Col 7+8)<br>Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks                                                                                                                                  | 19,184   |           | 19,184             | 22,320   |           | 22,320             | (3,136)               |                      | (3,136)            |
| b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below: | 6,055    |           | 6,055              | 7,011    |           | 7,011              | (956)                 |                      | (956)              |
| Adjusted gross deferred tax assets expected to be realized following the balance sheet date                                                                                                                      | 25,239   |           | 25,239             | 29,331   |           | 29,331             | (4,092)               |                      | (4,092)            |
| Adjusted gross deferred tax assets allowed per limitation threshold                                                                                                                                              |          |           | 373,784            |          |           | 310,489            |                       |                      | 63,295             |
| c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities                                                            | 571      |           | 571                | 451      |           | 451                | 120                   |                      | 120                |
| d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c)                                                                                                                  | 25,810   |           | 25,810             | 29,782   |           | 29,782             | (3,972)               |                      | (3,972)            |

3. Other Admissibility Criteria

|                                                                                                                     | 2017      | 2016      |
|---------------------------------------------------------------------------------------------------------------------|-----------|-----------|
| a. Ratio percentage used to determine recovery period and threshold limitation amount                               | 5,338.0%  | 4,120.0%  |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | 2,466,086 | 2,319,106 |

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

**NOTES TO FINANCIAL STATEMENTS**

|                                                                                                                              | 12/31/2017 |         | 12/31/2016 |         | Change                 |                       |
|------------------------------------------------------------------------------------------------------------------------------|------------|---------|------------|---------|------------------------|-----------------------|
|                                                                                                                              | 1          | 2       | 3          | 4       | 5                      | 6                     |
|                                                                                                                              | Ordinary   | Capital | Ordinary   | Capital | (Col. 1-3)<br>Ordinary | (Col. 2-4)<br>Capital |
| 1. Adjusted gross DTAs amount from Note 9A1(c)                                                                               | 35,330     |         | 41,015     |         | (5,685)                |                       |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies                  | %          | %       | %          | %       | %                      | %                     |
| 3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)                                                                  | 25,811     |         | 29,782     |         | (3,971)                |                       |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | %          | %       | %          | %       | %                      | %                     |

(b) Does the company's tax planning strategies include the use of reinsurance? NO

B. Deferred Tax Liabilities Not Recognized

C. Current and Deferred Income Taxes

1. Current Income Tax

|                                               | 1      | 2       | 3                   |
|-----------------------------------------------|--------|---------|---------------------|
|                                               | 2017   | 2016    | (Col 1-2)<br>Change |
| a. Federal                                    | 99,217 | 266,891 | (167,674)           |
| b. Foreign                                    |        |         |                     |
| c. Subtotal                                   | 99,217 | 266,891 | (167,674)           |
| d. Federal income tax on net capital gains    |        |         |                     |
| e. Utilization of capital loss carry-forwards |        |         |                     |
| f. Other                                      |        |         |                     |
| g. Federal and Foreign income taxes incurred  | 99,217 | 266,891 | (167,674)           |

2. Deferred Tax Assets

|                                                       | 1      | 2      | 3                   |
|-------------------------------------------------------|--------|--------|---------------------|
|                                                       | 2017   | 2016   | (Col 1-2)<br>Change |
| a. Ordinary:                                          |        |        |                     |
| 1. Discounting of unpaid losses                       | 20,181 | 23,369 | (3,188)             |
| 2. Unearned premium reserve                           |        |        |                     |
| 3. Policyholder reserves                              |        |        |                     |
| 4. Investments                                        |        |        |                     |
| 5. Deferred acquisition costs                         |        |        |                     |
| 6. Policyholder dividends accrual                     |        |        |                     |
| 7. Fixed assets                                       |        |        |                     |
| 8. Compensation and benefits accrual                  |        |        |                     |
| 9. Pension accrual                                    |        |        |                     |
| 10. Receivables - nonadmitted                         |        |        |                     |
| 11. Net operating loss carry-forward                  |        |        |                     |
| 12. Tax credit carry-forward                          |        |        |                     |
| 13. Other (items <5% of total ordinary tax assets)    | 15,149 | 17,646 | (2,497)             |
| Other (items >=5% of total ordinary tax assets)       |        |        |                     |
| 14.                                                   |        |        |                     |
| 99. Subtotal                                          | 35,330 | 41,015 | (5,685)             |
| b. Statutory valuation allowance adjustment           |        |        |                     |
| c. Nonadmitted                                        | 9,519  | 11,233 | (1,714)             |
| d. Admitted ordinary deferred tax assets (2a99-2b-2c) | 25,811 | 29,782 | (3,971)             |
| e. Capital:                                           |        |        |                     |
| 1. Investments                                        |        |        |                     |
| 2. Net capital loss carry-forward                     |        |        |                     |
| 3. Real estate                                        |        |        |                     |
| 4. Other (items <5% of total capital tax assets)      |        |        |                     |
| Other (items >=5% of total capital tax assets)        |        |        |                     |
| 5.                                                    |        |        |                     |
| 99. Subtotal                                          |        |        |                     |
| f. Statutory valuation allowance adjustment           |        |        |                     |
| g. Nonadmitted                                        |        |        |                     |
| h. Admitted capital deferred tax assets (2e99-2f-2g)  |        |        |                     |
| i. Admitted deferred tax assets (2d+2h)               | 25,811 | 29,782 | (3,971)             |

**NOTES TO FINANCIAL STATEMENTS**

|    |                                                        |        |        |                     |
|----|--------------------------------------------------------|--------|--------|---------------------|
| 3. | Deferred Tax Liabilities                               |        |        |                     |
|    |                                                        | 1      | 2      | 3                   |
|    |                                                        | 2017   | 2016   | (Col 1-2)<br>Change |
|    | a. Ordinary:                                           |        |        |                     |
|    | 1. Investments                                         | 571    | 451    | 120                 |
|    | 2. Fixed assets                                        |        |        |                     |
|    | 3. Deferred and uncollected premium                    |        |        |                     |
|    | 4. Policyholder reserves                               |        |        |                     |
|    | 5. Other (items <5% of total ordinary tax liabilities) |        |        |                     |
|    | Other (items >=5% of total ordinary tax liabilities)   |        |        |                     |
|    | 6.                                                     |        |        |                     |
|    | 99. Subtotal                                           | 571    | 451    | 120                 |
|    | b. Capital:                                            |        |        |                     |
|    | 1. Investments                                         |        |        |                     |
|    | 2. Real estate                                         |        |        |                     |
|    | 3. Other (tems <5% of total capital tax liabilities)   |        |        |                     |
|    | Other (items >=5% of total capital tax liabilities)    |        |        |                     |
|    | 4.                                                     |        |        |                     |
|    | 99. Subtotal                                           |        |        |                     |
|    | c. Deferred tax liabilities (3a99+3b99)                | 571    | 451    | 120                 |
| 4. | Net Deferred Tax Assets (2i – 3c)                      | 25,240 | 29,331 | (4,091)             |

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

|                                           |            |                        |
|-------------------------------------------|------------|------------------------|
|                                           | Amount     | Effective Tax Rate (%) |
| <b>Permanent Differences:</b>             |            |                        |
| Provision computed at statutory rate      | 87,840     | 34.0%                  |
| Proration of tax exempt investment income |            | %                      |
| Tax exempt income deduction               |            | %                      |
| Dividends received deduction              |            | %                      |
| Disallowed travel and entertainment       | 2,142      | 0.8%                   |
| Other permanent differences               |            | %                      |
| <b>Temporary Differences:</b>             |            |                        |
| Total ordinary DTAs                       |            | %                      |
| Total ordinary DTLs                       |            | %                      |
| Total capital DTAs                        |            | %                      |
| Total capital DTLs                        |            | %                      |
| <b>Other:</b>                             |            |                        |
| Statutory valuation allowance adjustment  |            | %                      |
| Accrual adjustment – prior year           |            | %                      |
| Other                                     | 15,043     | 5.8%                   |
| Totals                                    | 105,025    | 40.7%                  |
| Federal and foreign income taxes incurred | 99,217     | 38.4%                  |
| Realized capital gains (losses) tax       |            | %                      |
| Change in net deferred income taxes       | 5,808      | 2.3%                   |
| Total statutory income taxes              | \$ 105,025 | 40.7%                  |

E. Operating Loss Carryforwards and Income Taxes Available for Recoupment

1. At December 31, 2017, the Company did not have any unused operating loss carryforwards available to offset against future taxable income.
2. The following is income tax expense for 2017 and 2016 that is available for recoupment in the event of future net losses:

|      |         |
|------|---------|
| Year | Amounts |
| 2017 | 0       |
| 2016 | 0       |

3. The Company’s aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code is .

F. Consolidated Federal Income Tax Return

The Company does not consolidate its federal income tax return with any other entities.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

NOTES TO FINANCIAL STATEMENTS

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

- A.The Company is a wholly owned subsidiary of New Mexico Mutual Casualty Company, a licensed insurer domiciled in the State of New Mexico. It was incorporated on April 30, 2013, and it was capitalized by its parent on August 26, 2013, by issuing 100,000 shares on \$10 par common stock to New Mexico Mutual in exchange for \$1,000,000 cash. An additional investment of capital was made in August 2013 in the amount of \$500,000. The Company received its Certificate of Authority to transact insurance operations in the State of New Mexico on December 9, 2013.
- B. The Company did not have any additional non-insurance transactions with affiliates that exceed 1/2 of 1% of the total assets of the reporting entity.
- C. The Company's affiliated transactions during 2017 consisted of reinsurance transactions and cost allocation transactions.
- D. At December 31, 2017 The Company has \$184,969 due to New Mexico Mutual Casualty Company for amounts due under its cost allocation agreement. Based on the agreement, this amount will be settled within 25 days after the end of the month.
- E. Not applicable
- F. The Company and its affiliates participate in cost allocation arrangements based on SSAP No. 70. The total costs allocated are comprised of the monthly expenses detailed on Annual Statement Page 11 lines 8 through 18.
- G. The Company is a wholly owned subsidiary of New Mexico Mutual Casualty Company, a licensed insurer domiciled in the State of New Mexico.
- H. Not applicable
- I. Not applicable
- J. Not applicable
- K. Not applicable
- L. Not applicable
- M. Not applicable
- N. Not applicable

**Note 11 – Debt**

Not applicable

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

- A. Defined Benefit Plan  
Not applicable
- B. Investment Policies and Strategies  
Not applicable
- C. Fair Value of Plan Assets  
Not applicable
- D. Basis Used to Determine Expected Long-Term Rate-of-Return  
Not applicable
- E. Defined Contribution Plans  
The Parent sponsors a defined contribution plan on behalf of all employees. See Note 12G.
- F. Multiemployer Plans  
Not applicable
- G. Consolidated/Holding Company Plans  
The Company is a member of a holding company system along with its parent, New Mexico Mutual Casualty Company. New Mexico Mutual offers its employees various defined contribution plans. The Company has no legal obligation for benefits under these plans. The benefits offered by New Mexico Mutual are allocated to The Company in accordance with a cost sharing agreement. The costs allocated to the Company for 2017 and 2016 were \$32,177 and \$34,879 respectively.
- H. Postemployment Benefits and Compensated Absences  
Not applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)  
Not applicable

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

- (1) The Company is a wholly owned subsidiary of New Mexico Mutual Casualty Company with 100,000 shares of \$10 par common stock authorized, issued and outstanding at December 31, 2017.
- (2) Not applicable

NOTES TO FINANCIAL STATEMENTS

- (3)

Under the insurance regulations of New Mexico, the maximum amount of ordinary dividend that the Company may pay to shareholders in a twelve month period is limited to the lesser of 10% of the most recent year-end policyholder's surplus or net investment income, not including realized capital gains. Dividends above this amount would be deemed extraordinary and the Company would be required to provide 30 day prior notice to be approved or disapproved by the Superintendent.
- (4)

The Company did not pay dividends in 2017.
- (5)

The Company may pay ordinary stockholder dividends out of earned surplus up to the lesser of 10% of surplus or net investment income excluding capital gains. Accordingly, the maximum amount of ordinary dividends the Company may pay in the year is \$32,147.00.
- (6)

There are no restrictions on unassigned funds other than those listed in paragraphs 3 & 5 above.
- (7)

Not applicable
- (8)

Not applicable
- (9)

Not applicable
- (10)

The Company had no unassigned surplus represented or reduced by cumulative unrealized gains or losses.
- (11)

Not applicable
- (12)

Not applicable
- (13)

Not applicable

Note 14 – Liabilities, Contingencies and Assessments

- A.

Contingent Commitments  
Not applicable
- B.

Assessments  
  
The Company is assessed quarterly by the NM Workers' Compensation Assigned Risk Pool. All assessments are ceded to the Company's parent under a 100% Quota Share Agreement.  
  
The Company is subject to assessments from the NM Guaranty Fund. The Company was not assessed in 2017, and based on the information received from the Guaranty Fund, has no amounts accrued as of December 31, 2017.
- C.

Gain Contingencies  
Not applicable
- D.

Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits  
Not applicable
- E.

Product Warranties  
Not applicable
- F.

Joint and Several Liabilities  
Not applicable
- G.

All Other Contingencies

At the end of the current and prior year, the Company had \$1,703,338 and \$1,600,040, respectively in admitted premiums receivable due from policyholders and agents. The Company routinely assesses the collectability of these receivables. Based upon Company experience, there are no additional amounts deemed to be uncollectible at December 31, 2017.

Note 15 – Leases

Not applicable

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A.

Transfers of Receivables Reported as Sales  
Not applicable
- B.

Transfer and Servicing of Financial Assets  
Not applicable
- C.

Wash Sales  
The Company had no wash sales during 2017.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

Not applicable

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

NOTES TO FINANCIAL STATEMENTS

**Note 20 – Fair Value Measurements**

- A.

(1) Fair Value Measurements at Reporting Date

None

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

None

(3) A yearly evaluation is made in order to recognize any items that should be transferred into or out of Level 3. During the current year, no items were moved into or out of level 3.

(4) The Company is provided fair value measurements from its investment manager. All Level 2 securities are priced using indirect observable inputs including prices for similar assets and market corroborated inputs. The Company has no Level 3 assets.

(5) Not applicable
- B. Not applicable
- C. Fair Value Level

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1)    | (Level 2)    | (Level 3) | Not Practicable (Carrying Value) | Net Asset Value (NAV) Included in Level 2 |
|------------------------------|----------------------|-----------------|--------------|--------------|-----------|----------------------------------|-------------------------------------------|
| Bonds                        | \$ 2,515,467         | \$ 2,528,277    | \$ 943,753   | \$ 1,571,714 | \$        | \$                               | \$                                        |
| Cash & Cash Equivalents      | \$ 675,990           | \$ 675,990      | \$ 675,991   | \$           | \$        | \$                               | \$                                        |
| Total                        | \$ 3,191,457         | \$ 3,204,268    | \$ 1,619,743 | \$ 1,571,714 | \$        | \$                               | \$                                        |

- D. Not Practicable to Estimate Fair Value

Not applicable

**Note 21 – Other Items**

Not applicable

**Note 22 – Events Subsequent**

Not applicable

**Note 23 – Reinsurance**

- A. Unsecured Reinsurance Recoverables
- The Company had an unsecured aggregate recoverable from an individual reinsurer that exceeded 3% of The Company's policyholder surplus according to the following:
- |                                    |                 |            |                        |
|------------------------------------|-----------------|------------|------------------------|
|                                    | NAIC Group Code | FEIN       | Unsecured Recoverables |
| New Mexico Mutual Casualty Company | 40627           | 85-0391712 | \$ 10,792              |
- B. Reinsurance Recoverable in Dispute
- C. Reinsurance Assumed and Ceded
- (1)
- |               | Assumed Reinsurance              |                   | Ceded Reinsurance |                   | Net             |                   |
|---------------|----------------------------------|-------------------|-------------------|-------------------|-----------------|-------------------|
|               | Premium Reserve                  | Commission Equity | Premium Reserve   | Commission Equity | Premium Reserve | Commission Equity |
| a. Affiliates | \$                               | \$                | \$ 989,735        | \$ 346,407        | \$ (989,735)    | \$ (346,407)      |
| b. All Other  | 87,894                           | 30,763            |                   |                   | 87,894          | 30,763            |
| c. Total      | \$ 87,894                        | \$ 30,763         | \$ 989,735        | \$ 346,407        | \$ (901,841)    | \$ (315,644)      |
| d.            | Direct Unearned Premium Reserves |                   |                   |                   |                 | \$ 901,840        |
- (2) The Company had no additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this annual statement as a result of existing contractual arrangements at December 31, 2017.
- (3) The Company does not use protected cells.
- D. Uncollectible Reinsurance
- Not applicable
- E. Commutation of Ceded Reinsurance
- Not applicable
- F. Retroactive Reinsurance

NOTES TO FINANCIAL STATEMENTS

Not applicable

- G.

Reinsurance Accounted for as a Deposit

Not applicable
- H.

Disclosures for the Transfer of Property and Casualty Run-off Agreements

Not applicable
- I.

Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable
- J.

Reinsurance Agreements Qualifying for Reinsurer Aggregation

Not applicable

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Net reserves for incurred losses and loss adjustment expenses attributable to insured events of years prior to 2017 decreased by \$120,000. This decrease is generally the result of ongoing actuarial analysis, which increases or decreases original estimates as more information is available. There was no additional premium or return premium accrued as a result of prior year effects.

Note 26 – Intercompany Pooling Arrangements

Not applicable

Note 27 – Structured Settlements

The Company had no structured settlements during the year.

Note 28 – Health Care Receivables

Not applicable

Note 29 – Participating Policies

Not applicable

Note 30 – Premium Deficiency Reserves

Not applicable

Note 31 – High Deductibles

Not applicable

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company does not discount unpaid losses or unpaid loss adjustment expenses.

Note 33 – Asbestos/Environmental Reserves

Not applicable

Note 34 – Subscriber Savings Accounts

Not applicable

Note 35 – Multiple Peril Crop Insurance

Not applicable

Note 36 – Financial Guaranty Insurance

- A.

Not applicable
- B.

Not applicable

General Interrogatories (Overflow from Page 16.1, Item 6.2)

6.2 Annually, as part of the New Mexico Mutual Group of Companies, probable maximum loss exposures are determined by reviewing the Group's workers' compensation exposures with regards to the various concentrations of insured groups. Generally, the Group is exposed to its probable maximum loss through concentrations of covered employees throughout New Mexico. Advice is sought from the Group's reinsurers and consideration is given to the Group's desired retention level and overall business plan. The Company does not use consulting firms or computer software models in its estimation process.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [X]No [ ]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [X]No [ ]N/A [ ]

1.3

State regulating?  
New Mexico

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ]No [X]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2013

3.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity.  
This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2013

3.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

03/10/2015

3.4

By what department or departments?  
New Mexico Office of Superintendent of Insurance

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [ ]No [ ]N/A [X]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X]No [ ]N/A [ ]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [ ]No [X]

4.12

renewals?

Yes [ ]No [X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [ ]No [X]

4.22

renewals?

Yes [ ]No [X]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ]No [X]

5.2

If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

|                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ]No [X]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [ ]No [X]

7.2

If yes,

7.21

State the percentage of foreign control

%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

|             |                |
|-------------|----------------|
| 1           | 2              |
| Nationality | Type of Entity |
|             |                |

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [ ]No [X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ ]No [X]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

|                |                        |     |     |      |     |
|----------------|------------------------|-----|-----|------|-----|
| 1              | 2                      | 3   | 4   | 5    | 6   |
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
|                |                        |     |     |      |     |

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
RSM US LLP 1299 Farnam St, Ste 530 Omaha, NE 68102

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [ ]No [X]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [ ]No [X]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [X]No [ ]N/A [ ]

10.6

If the response to 10.5 is no or n/a, please explain:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Kathleen Odomirok, FCAS, MAAA Ernst & Young LLP, 200 Clarendon Street, Boston, MA 02116
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes ☐ No ☒
- 12.11

Name of real estate holding company
- 12.12

Number of parcels involved

0
- 12.13

Total book/adjusted carrying value

\$0
- 12.2

If yes, provide explanation
13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes ☐ No ☐
- 13.3

Have there been any changes made to any of the trust indentures during the year?

Yes ☐ No ☐
- 13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes ☐ No ☐ N/A ☒
- 14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒ No ☐
- (a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c)

Compliance with applicable governmental laws, rules and regulations;
- (d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e)

Accountability for adherence to the code.
- 14.11

If the response to 14.1 is no, please explain:
- 14.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 14.21

If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒
- 14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes ☐ No ☒
- 15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

| 1                                                 | 2                               | 3                                                   | 4      |
|---------------------------------------------------|---------------------------------|-----------------------------------------------------|--------|
| American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Circumstances That Can Trigger the Letter of Credit | Amount |
|                                                   |                                 |                                                     | \$     |

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes ☒ No ☐
17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes ☒ No ☐
18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes ☒ No ☐

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes ☐ No ☒
- 20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11

To directors or other officers

\$0
- 20.12

To stockholders not officers

\$0
- 20.13

Trustees, supreme or grand (Fraternal only)

\$0
- 20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21

To directors or other officers

\$0
- 20.22

To stockholders not officers

0
- 20.23

Trustees, supreme or grand (Fraternal only)

0
- 21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes ☐ No ☒
- 21.2

If yes, state the amount thereof at December 31 of the current year:
- 21.21

Rented from others

\$0
- 21.22

Borrowed from others

\$0
- 21.23

Leased from others

\$0
- 21.24

Other

\$0
- 22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes ☐ No ☒
- 22.2

If answer is yes:
- 22.21

Amount paid as losses or risk adjustment

\$0
- 22.22

Amount paid as expenses

\$0
- 22.23

Other amounts paid

\$0
- 23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☐ No ☒
- 23.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$0

INVESTMENT

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes ☒ No ☐

24.02

If no, give full and complete information, relating thereto:

24.03

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes ☐ No ☐ N/A ☒

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$0

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes ☐ No ☐ N/A ☒

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes ☐ No ☐ N/A ☒

24.09

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes ☐ No ☐ N/A ☒

24.10

For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes ☒ No ☐

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$0

25.28

On deposit with states

\$710,476

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$0

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|----------------------------|------------------|-------------|
|                            |                  | \$          |

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?  
If no, attach a description with this statement.

Yes ☐ No ☐ N/A ☒

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes ☐ No ☒

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

28.01

For agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

| 1<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---------------------------|--------------------------|
|                           |                          |

28.02

For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes ☐ No ☒

28.04

If yes, give full and complete information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

28.05

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts", "... handle securities"].

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---------------------------------|------------------|
| New England Asset Management    | U                |

28.0597

For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?

Yes ☒ No ☐

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ X ] No [ ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                      | 2                            | 3                             | 4               | 5                                           |
|----------------------------------------|------------------------------|-------------------------------|-----------------|---------------------------------------------|
| Central Registration Depository Number | Name of Firm or Individual   | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 105900                                 | New England Asset Management | KUR85E5PS4GQFZTFC130          | SEC             | NO                                          |

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [ X ]

29.2 If yes, complete the following schedule:

| 1<br>CUSIP    | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---------------|--------------------------|-----------------------------------|
|               |                          | \$                                |
| 29.2999 TOTAL |                          | \$                                |

29.3 For each mutual fund listed in the table above, complete the following schedule:

| 1<br><br>Name of Mutual Fund<br>(from above table) | 2<br><br>Name of Significant Holding<br>of the Mutual Fund | 3<br><br>Amount of Mutual Fund's<br>Book/Adjusted Carrying<br>Value Attributable to the<br>Holding | 4<br><br>Date of Valuation |
|----------------------------------------------------|------------------------------------------------------------|----------------------------------------------------------------------------------------------------|----------------------------|
|                                                    |                                                            | \$                                                                                                 |                            |

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

|      |                  | 1<br><br>Statement (Admitted) Value | 2<br><br>Fair Value | 3<br><br>Excess of Statement over Fair<br>Value (-), or Fair Value over<br>Statement (+) |
|------|------------------|-------------------------------------|---------------------|------------------------------------------------------------------------------------------|
| 30.1 | Bonds            | \$ 2,528,277                        | \$ 2,515,466        | \$ (12,811)                                                                              |
| 30.2 | Preferred Stocks | \$ 0                                | \$ 0                | \$ 0                                                                                     |
| 30.3 | Totals           | \$ 2,528,277                        | \$ 2,515,466        | \$ (12,811)                                                                              |

30.4 Describe the sources or methods utilized in determining the fair values:

Fair Values were obtained from NEAM, the Company's investment manager.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ X ] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ X ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [ X ] No [ ]

32.2 If no, list exceptions:

33. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designation 5\*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5\*GI securities? Yes [ ] No [ X ]

OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 58,917

34.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

| 1<br>Name     | 2<br>Amount Paid |
|---------------|------------------|
| NCCI Holdings | \$ 58,917        |

35.1 Amount of payments for legal expenses, if any? \$ 6,530

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

| 1<br>Name                           | 2<br>Amount Paid |
|-------------------------------------|------------------|
| Briones Business Law Consulting, PC | \$ 2,629         |

36.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 1,476

36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

| 1<br>Name                 | 2<br>Amount Paid |
|---------------------------|------------------|
| Virtue Najjar & Brown, PC | \$ 1,476         |

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [ ]

No [ X ]

1.2

If yes, indicate premium earned on U.S. business only.

\$

0

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

0

1.31

Reason for excluding:

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

0

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$

0

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$

0

1.62

Total incurred claims

\$

0

1.63

Number of covered lives

0

All years prior to most current three years:

1.64

Total premium earned

\$

0

1.65

Total incurred claims

\$

0

1.66

Number of covered lives

0

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$

0

1.72

Total incurred claims

\$

0

1.73

Number of covered lives

0

All years prior to most current three years:

1.74

Total premium earned

\$

0

1.75

Total incurred claims

\$

0

1.76

Number of covered lives

0

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

\$

0

2.2

Premium Denominator

\$

0

2.3

Premium Ratio (2.1/2.2)

0.0%

2.4

Reserve Numerator

\$

0

2.5

Reserve Denominator

\$

1,220,295

2.6

Reserve Ratio (2.4/2.5)

0.0%

3.1

Does the reporting entity issue both participating and non-participating policies?

Yes [ ]

No [ X ]

3.2

If yes, state the amount of calendar year premiums written on:

3.21

Participating policies

\$

0

3.22

Non-participating policies

\$

0

4.

FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:

4.1

Does the reporting entity issue assessable policies?

Yes [ ]

No [ ]

4.2

Does the reporting entity issue non-assessable policies?

Yes [ ]

No [ ]

4.3

If assessable policies are issued, what is the extent of the contingent liability of the policyholders?

%

4.4

Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.

\$

0

5.

FOR RECIPROCAL EXCHANGES ONLY:

5.1

Does the exchange appoint local agents?

Yes [ ]

No [ ]

5.2

If yes, is the commission paid:

5.21

Out of Attorney's-in-fact compensation

Yes [ ]

No [ ]

N/A [ X ]

5.22

As a direct expense of the exchange

Yes [ ]

No [ ]

N/A [ X ]

5.3

What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?

5.4

Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?

Yes [ ]

No [ ]

5.5

If yes, give full information:

6.1

What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?

6.2

Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:

6.3

What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?

6.4

Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?

Yes [ ]

No [ X ]

6.5

If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss:

7.1

Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?

Yes [ ]

No [ X ]

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GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

|      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                           |
|------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 7.2  | If yes, indicate the number of reinsurance contracts containing such provisions.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 0                                                                                                                                                                                                                                         |
| 7.3  | If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 8.1  | Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 8.2  | If yes, give full information                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                           |
| 9.1  | Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:<br>(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;<br>(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;<br>(c) Aggregate stop loss reinsurance coverage;<br>(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;<br>(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or<br>(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity? | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 9.2  | Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:<br>(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or<br>(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.                                                                                                                                                                                                                                                                                                                                                                    | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 9.3  | If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:<br>(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;<br>(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and<br>(c) A brief discussion of management’s principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                           |
| 9.4  | Except for transactions meeting the requirements of paragraph 31 of <i>SSAP No. 62R, Property and Casualty Reinsurance</i> , has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:<br>(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles (“SAP”) and as a deposit under generally accepted accounting principles (“GAAP”); or<br>(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 9.5  | If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                           |
| 9.6  | The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:<br>(a) The entity does not utilize reinsurance; or,<br>(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or<br>(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]<br>Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]<br>Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ] |
| 10.  | If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ]                                                                                                                              |
| 11.1 | Has the reporting entity guaranteed policies issued by any other entity and now in force?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 11.2 | If yes, give full information                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                           |
| 12.1 | If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:<br>12.11 Unpaid losses<br>12.12 Unpaid underwriting expenses (including loss adjustment expenses)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | \$ 0<br>\$ 0                                                                                                                                                                                                                              |
| 12.2 | Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$ 0                                                                                                                                                                                                                                      |
| 12.3 | If the reporting entity underwrites commercial insurance risks, such as workers’ compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ] N/A [ <input type="checkbox"/> ]                                                                                                                              |
| 12.4 | If yes, provide the range of interest rates charged under such notes during the period covered by this statement:<br>12.41 From<br>12.42 To                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | %<br>%                                                                                                                                                                                                                                    |
| 12.5 | Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity’s reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 12.6 | If yes, state the amount thereof at December 31 of current year:<br>12.61 Letters of Credit<br>12.62 Collateral and other funds                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | \$ 0<br>\$ 0<br>\$ 0                                                                                                                                                                                                                      |
| 13.1 | Largest net aggregate amount insured in any one risk (excluding workers’ compensation):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$ 0                                                                                                                                                                                                                                      |
| 13.2 | Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]                                                                                                                                                               |
| 13.3 | State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0                                                                                                                                                                                                                                         |

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

facilities or facultative obligatory contracts) considered in the calculation of the amount.

14.1

Is the reporting entity a cedant in a multiple cedant reinsurance contract?

Yes [ ☐ ] No [ ☒ ]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [ ☐ ] No [ ☐ ]

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [ ☐ ] No [ ☐ ]

14.5

If the answer to 14.4 is no, please explain:

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [ ☐ ] No [ ☒ ]

15.2

If yes, give full information

16.1

Does the reporting entity write any warranty business?

Yes [ ☐ ] No [ ☒ ]

If yes, disclose the following information for each of the following types of warranty coverage:

|       |            | 1                      |   | 2                    |   | 3                      |   | 4                       |   | 5                     |   |
|-------|------------|------------------------|---|----------------------|---|------------------------|---|-------------------------|---|-----------------------|---|
|       |            | Direct Losses Incurred |   | Direct Losses Unpaid |   | Direct Written Premium |   | Direct Premium Unearned |   | Direct Premium Earned |   |
| 16.11 | Home       | \$                     | 0 | \$                   | 0 | \$                     | 0 | \$                      | 0 | \$                    | 0 |
| 16.12 | Products   | \$                     | 0 | \$                   | 0 | \$                     | 0 | \$                      | 0 | \$                    | 0 |
| 16.13 | Automobile | \$                     | 0 | \$                   | 0 | \$                     | 0 | \$                      | 0 | \$                    | 0 |
| 16.14 | Other*     | \$                     | 0 | \$                   | 0 | \$                     | 0 | \$                      | 0 | \$                    | 0 |

\* Disclose type of coverage:

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that it excludes from Schedule F-Part 5.

Yes [ ☐ ] No [ ☒ ]

Included but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from inclusion in Schedule F-Part 5. Provide the following information for this exemption:

|       |                                                                                               |    |   |
|-------|-----------------------------------------------------------------------------------------------|----|---|
| 17.11 | Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5 | \$ | 0 |
| 17.12 | Unfunded portion of Interrogatory 17.11                                                       | \$ | 0 |
| 17.13 | Paid losses and loss adjustment expenses portion of Interrogatory 17.11                       | \$ | 0 |
| 17.14 | Case reserves portion of Interrogatory 17.11                                                  | \$ | 0 |
| 17.15 | Incurred but not reported portion of Interrogatory 17.11                                      | \$ | 0 |
| 17.16 | Unearned premium portion of Interrogatory 17.11                                               | \$ | 0 |
| 17.17 | Contingent commission portion of Interrogatory 17.11                                          | \$ | 0 |

Provide the following information for all other amounts included in Schedule F-Part 3 and excluded from Schedule F-Part 5, not included above.

|       |                                                                                               |    |   |
|-------|-----------------------------------------------------------------------------------------------|----|---|
| 17.18 | Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5 | \$ | 0 |
| 17.19 | Unfunded portion of Interrogatory 17.18                                                       | \$ | 0 |
| 17.20 | Paid losses and loss adjustment expenses portion of Interrogatory 17.18                       | \$ | 0 |
| 17.21 | Case reserves portion of Interrogatory 17.18                                                  | \$ | 0 |
| 17.22 | Incurred but not reported portion of Interrogatory 17.18                                      | \$ | 0 |
| 17.23 | Unearned premium portion of Interrogatory 17.18                                               | \$ | 0 |
| 17.24 | Contingent commission portion of Interrogatory 17.18                                          |    | 0 |

18.1

Do you act as a custodian for health savings accounts?

Yes [ ☐ ] No [ ☒ ]

18.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$

0

18.3

Do you act as an administrator for health savings accounts?

Yes [ ☐ ] No [ ☒ ]

18.4

If yes, please provide the balance of the funds administered as of the reporting date.

\$

0

16.2

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

|                                                                                                                                                                             | 1<br>2017  | 2<br>2016  | 3<br>2015  | 4<br>2014 | 5<br>2013 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|------------|------------|-----------|-----------|
| <b>Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 &amp; 3)</b>                                                                                                         |            |            |            |           |           |
| 1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)....                                                                        | 12,018,355 | 12,030,876 | 10,885,098 | 4,945,062 |           |
| 2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         |            |            |            |           |           |
| 3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   |            |            |            |           |           |
| 4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                  |            |            |            |           |           |
| 5. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                               |            |            |            |           |           |
| 6. Total (Line 35).....                                                                                                                                                     | 12,018,355 | 12,030,876 | 10,885,098 | 4,945,062 | 0         |
| <b>Net Premiums Written (Page 8, Part 1B, Col. 6)</b>                                                                                                                       |            |            |            |           |           |
| 7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)....                                                                        |            |            |            |           |           |
| 8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         |            |            |            |           |           |
| 9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   |            |            |            |           |           |
| 10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                 |            |            |            |           |           |
| 11. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                              |            |            |            |           |           |
| 12. Total (Line 35).....                                                                                                                                                    | 0          | 0          | 0          | 0         | 0         |
| <b>Statement of Income (Page 4)</b>                                                                                                                                         |            |            |            |           |           |
| 13. Net underwriting gain (loss) (Line 8).....                                                                                                                              | 249,227    | 772,924    | 609,679    | (81,681)  | (9,603)   |
| 14. Net investment gain (loss) (Line 11).....                                                                                                                               | 32,148     | 35,673     | 19,962     | 15,440    | 2,444     |
| 15. Total other income (Line 15).....                                                                                                                                       | (23,017)   | (8,612)    | (2,751)    | (48)      |           |
| 16. Dividends to policyholders (Line 17).....                                                                                                                               |            |            |            |           |           |
| 17. Federal and foreign income taxes incurred (Line 19).....                                                                                                                | 99,217     | 266,890    | 219,247    |           |           |
| 18. Net income (Line 20).....                                                                                                                                               | 159,140    | 533,095    | 407,643    | (66,289)  | (7,159)   |
| <b>Balance Sheet Lines (Pages 2 and 3)</b>                                                                                                                                  |            |            |            |           |           |
| 19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3).....                                                                                  | 5,239,741  | 5,095,959  | 4,739,667  | 3,122,778 | 1,493,128 |
| 20. Premiums and considerations (Page 2, Col. 3):                                                                                                                           |            |            |            |           |           |
| 20.1 In course of collection (Line 15.1).....                                                                                                                               | 841,530    | 804,236    | 1,038,250  | 678,105   |           |
| 20.2 Deferred and not yet due (Line 15.2).....                                                                                                                              | 861,808    | 795,805    | 998,750    | 496,686   |           |
| 20.3 Accrued retrospective premiums (Line 15.3).....                                                                                                                        |            |            |            |           |           |
| 21. Total liabilities excluding protected cell business (Page 3, Line 26).....                                                                                              | 2,760,206  | 2,751,240  | 2,945,561  | 1,725,821 | 287       |
| 22. Losses (Page 3, Line 1).....                                                                                                                                            | 0          |            |            |           |           |
| 23. Loss adjustment expenses (Page 3, Line 3).....                                                                                                                          | 1,196,012  | 840,619    | 1,012,978  | 585,475   |           |
| 24. Unearned premiums (Page 3, Line 9).....                                                                                                                                 |            |            |            |           |           |
| 25. Capital paid up (Page 3, Lines 30 & 31).....                                                                                                                            | 1,000,000  | 1,000,000  | 1,000,000  | 1,000,000 | 1,000,000 |
| 26. Surplus as regards policyholders (Page 3, Line 37).....                                                                                                                 | 2,479,535  | 2,344,719  | 1,794,106  | 1,396,957 | 1,492,841 |
| <b>Cash Flow (Page 5)</b>                                                                                                                                                   |            |            |            |           |           |
| 27. Net cash from operations (Line 11).....                                                                                                                                 | 48,718     | 556,533    | 715,256    | 222,509   | (9,073)   |
| <b>Risk-Based Capital Analysis</b>                                                                                                                                          |            |            |            |           |           |
| 28. Total adjusted capital.....                                                                                                                                             | 2,479,535  | 2,344,719  | 1,794,106  | 1,396,957 | 1,492,841 |
| 29. Authorized control level risk-based capital.....                                                                                                                        | 69,365     | 46,195     | 56,286     | 39,621    | 5,201     |
| <b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b><br>(Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0                          |            |            |            |           |           |
| 30. Bonds (Line 1).....                                                                                                                                                     | 78.9       | 75.1       | 73.7       | 62.5      | 66.4      |
| 31. Stocks (Lines 2.1 & 2.2).....                                                                                                                                           |            |            |            |           |           |
| 32. Mortgage loans on real estate (Lines 3.1 & 3.2).....                                                                                                                    |            |            |            |           |           |
| 33. Real estate (Lines 4.1, 4.2 & 4.3).....                                                                                                                                 |            |            |            |           |           |
| 34. Cash, cash equivalents and short-term investments (Line 5).....                                                                                                         | 21.1       | 24.9       | 26.3       | 37.5      | 33.6      |
| 35. Contract loans (Line 6).....                                                                                                                                            |            |            |            |           |           |
| 36. Derivatives (Line 7).....                                                                                                                                               |            |            |            |           |           |
| 37. Other invested assets (Line 8).....                                                                                                                                     |            |            |            |           |           |
| 38. Receivables for securities (Line 9).....                                                                                                                                |            |            |            |           |           |
| 39. Securities lending reinvested collateral assets (Line 10).....                                                                                                          |            |            |            |           |           |
| 40. Aggregate write-ins for invested assets (Line 11).....                                                                                                                  |            |            |            |           |           |
| 41. Cash, cash equivalents and invested assets (Line 12).....                                                                                                               | 100.0      | 100.0      | 100.0      | 100.0     | 100.0     |
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                                   |            |            |            |           |           |
| 42. Affiliated bonds (Sch. D, Summary, Line 12, Col. 1).....                                                                                                                |            |            |            |           |           |
| 43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1).....                                                                                                     |            |            |            |           |           |
| 44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1).....                                                                                                        |            |            |            |           |           |
| 45. Affiliated short-term investments<br>(subtotals included in Schedule DA, Verification, Column 5, Line 10).....                                                          |            |            |            |           |           |
| 46. Affiliated mortgage loans on real estate.....                                                                                                                           |            |            |            |           |           |
| 47. All other affiliated.....                                                                                                                                               |            |            |            |           |           |
| 48. Total of above lines 42 to 47.....                                                                                                                                      | 0          | 0          | 0          | 0         | 0         |
| 49. Total investment in parent included in Lines 42 to 47 above.....                                                                                                        |            |            |            |           |           |
| 50. Percentage of investments in parent, subsidiaries and affiliates to surplus<br>as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)..... | 0.0        |            |            |           |           |

New Mexico Safety Casualty Company  
FIVE-YEAR HISTORICAL DATA  
(Continued)

|                                                                                                                                                                                                   | 1         | 2         | 3         | 4        | 5         |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------|-----------|----------|-----------|
|                                                                                                                                                                                                   | 2017      | 2016      | 2015      | 2014     | 2013      |
| <b>Capital and Surplus Accounts (Page 4)</b>                                                                                                                                                      |           |           |           |          |           |
| 51. Net unrealized capital gains (losses) (Line 24).....                                                                                                                                          |           |           |           |          |           |
| 52. Dividends to stockholders (Line 35).....                                                                                                                                                      |           |           |           |          |           |
| 53. Change in surplus as regards policyholders for the year (Line 38).....                                                                                                                        | 134,819   | 550,613   | 397,147   | (95,882) | 1,492,841 |
| <b>Gross Losses Paid (Page 9, Part 2, Cols. 1 &amp; 2)</b>                                                                                                                                        |           |           |           |          |           |
| 54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)....                                                                                             | 2,376,927 | 2,162,722 | 1,228,123 | 330,186  |           |
| 55. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              |           |           |           |          |           |
| 56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        |           |           |           |          |           |
| 57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                                       |           |           |           |          |           |
| 58. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                                                    |           |           |           |          |           |
| 59. Total (Line 35).....                                                                                                                                                                          | 2,376,927 | 2,162,722 | 1,228,123 | 330,186  | 0         |
| <b>Net Losses Paid (Page 9, Part 2, Col. 4)</b>                                                                                                                                                   |           |           |           |          |           |
| 60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)....                                                                                             | (0)       |           |           |          |           |
| 61. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              |           |           |           |          |           |
| 62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        |           |           |           |          |           |
| 63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                                       |           |           |           |          |           |
| 64. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                                                    |           |           |           |          |           |
| 65. Total (Line 35).....                                                                                                                                                                          | (0)       | 0         | 0         | 0        | 0         |
| <b>Operating Percentages (Page 4)</b><br>(Item divided by Page 4, Line 1) x 100.0                                                                                                                 |           |           |           |          |           |
| 66. Premiums earned (Line 1).....                                                                                                                                                                 | 100.0     | 100.0     | 100.0     | 100.0    | 100.0     |
| 67. Losses incurred (Line 2).....                                                                                                                                                                 |           |           |           |          |           |
| 68. Loss expenses incurred (Line 3).....                                                                                                                                                          |           |           |           |          |           |
| 69. Other underwriting expenses incurred (Line 4).....                                                                                                                                            |           |           |           |          |           |
| 70. Net underwriting gain (loss) (Line 8).....                                                                                                                                                    |           |           |           |          |           |
| <b>Other Percentages</b>                                                                                                                                                                          |           |           |           |          |           |
| 71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15<br>divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0).....                                                    |           |           |           |          |           |
| 72. Losses and loss expenses incurred to premiums earned<br>(Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....                                                                          |           |           |           |          |           |
| 73. Net premiums written to policyholders' surplus (Page 8, Part 1B,<br>Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0).....                                                         |           |           |           |          |           |
| <b>One Year Loss Development (\$000 omitted)</b>                                                                                                                                                  |           |           |           |          |           |
| 74. Development in estimated losses and loss expenses incurred prior<br>to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....                                                       |           |           |           |          |           |
| 75. Percent of development of losses and loss expenses incurred to policyholders' surplus<br>of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100).....                      |           |           |           |          |           |
| <b>Two Year Loss Development (\$000 omitted)</b>                                                                                                                                                  |           |           |           |          |           |
| 76. Development in estimated losses and loss expenses incurred 2 years before the<br>current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12).....                              |           |           |           |          |           |
| 77. Percent of development of losses and loss expenses incurred to<br>reported policyholders' surplus of second prior-year end<br>(Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)..... |           |           |           |          |           |

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of  
SSAP No. 3, *Accounting Changes and Correction of Errors*?

Yes [    ]      No [    ]

If no, please explain:

**EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)**



NAIC Group Code....1112    NAIC Company Code....15351

BUSINESS IN THE STATE OF    NEW MEXICO    DURING THE YEAR

| Line of Business                                                       | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken |                             | 3<br>Dividends Paid or Credited to Policyholders on Direct Business | 4<br>Direct Unearned Premium Reserves | 5<br>Direct Losses Paid (deducting salvage) | 6<br>Direct Losses Incurred | 7<br>Direct Losses Unpaid | 8<br>Direct Defense and Cost Containment Expense Paid | 9<br>Direct Defense and Cost Containment Expense Incurred | 10<br>Direct Defense and Cost Containment Expense Unpaid | 11<br>Commissions and Brokerage Expenses | 12<br>Taxes, Licenses and Fees |
|------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|-----------------------------|---------------------------------------------------------------------|---------------------------------------|---------------------------------------------|-----------------------------|---------------------------|-------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------------|------------------------------------------|--------------------------------|
|                                                                        | 1<br>Direct Premiums Written                                                                                  | 2<br>Direct Premiums Earned |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 1. Fire.....                                                           |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.1 Allied lines.....                                                  |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.2 Multiple peril crop.....                                           |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.3 Federal flood.....                                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.4 Private crop.....                                                  |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.5 Private flood.....                                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 3. Farmowners multiple peril.....                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 4. Homeowners multiple peril.....                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 5.1 Commercial multiple peril (non-liability portion).....             |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 5.2 Commercial multiple peril (liability portion).....                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 6. Mortgage guaranty.....                                              |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 8. Ocean marine.....                                                   |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 9. Inland marine.....                                                  |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 10. Financial guaranty.....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 11. Medical professional liability.....                                |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 12. Earthquake.....                                                    |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 13. Group accident and health (b).....                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 14. Credit A&H (group and individual).....                             |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.1 Collectively renewable A&H (b).....                               |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.2 Non-cancelable A&H (b).....                                       |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.3 Guaranteed renewable A&H (b).....                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.4 Non-renewable for stated reasons only (b).....                    |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.5 Other accident only.....                                          |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.6 Medicare Title XVIII exempt from state taxes or fees.....         |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.7 All other A&H (b).....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.8 Federal employees health benefits plan premium.....               |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 16. Workers' compensation.....                                         | 11,512,747                                                                                                    | 11,615,102                  |                                                                     | 901,840                               | 2,298,649                                   | 4,733,681                   | 9,103,341                 | 54,612                                                | 129,586                                                   | 568,863                                                  | 1,295,586                                | 366,294                        |
| 17.1 Other liability-occurrence.....                                   |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 17.2 Other liability-claims-made.....                                  |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 17.3 Excess workers' compensation.....                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 18. Products liability.....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.1 Private passenger auto no-fault (personal injury protection)..... |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.2 Other private passenger auto liability.....                       |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.3 Commercial auto no-fault (personal injury protection).....        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.4 Other commercial auto liability.....                              |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 21.1 Private passenger auto physical damage.....                       |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 21.2 Commercial auto physical damage.....                              |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 22. Aircraft (all perils).....                                         |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 23. Fidelity.....                                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 24. Surety.....                                                        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 26. Burglary and theft.....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 27. Boiler and machinery.....                                          |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 28. Credit.....                                                        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 30. Warranty.....                                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 34. Aggregate write-ins for other lines of business.....               | 0                                                                                                             | 0                           | 0                                                                   | 0                                     | 0                                           | 0                           | 0                         | 0                                                     | 0                                                         | 0                                                        | 0                                        | 0                              |
| 35. TOTALS (a).....                                                    | 11,512,747                                                                                                    | 11,615,102                  | 0                                                                   | 901,840                               | 2,298,649                                   | 4,733,681                   | 9,103,341                 | 54,612                                                | 129,586                                                   | 568,863                                                  | 1,295,586                                | 366,294                        |

**DETAILS OF WRITE-INS**

|                                                                          |   |   |   |   |   |   |   |   |   |   |   |   |
|--------------------------------------------------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|
| 3401.....                                                                |   |   |   |   |   |   |   |   |   |   |   |   |
| 3402.....                                                                |   |   |   |   |   |   |   |   |   |   |   |   |
| 3403.....                                                                |   |   |   |   |   |   |   |   |   |   |   |   |
| 3498. Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Finance and service charges not included in Lines 1 to 35 \$.0.  
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

| 1<br><br>ID<br>Number                    | 2<br><br>NAIC<br>Company<br>Code              | 3<br><br><br>Name of Reinsured               | 4<br><br>Domiciliary<br>Jurisdiction | 5<br><br>Assumed<br>Premium | Reinsurance On                                          |                                          |                         | 9<br><br>Contingent<br>Commissions<br>Payable | 10<br><br>Assumed<br>Premiums<br>Receivable | 11<br><br>Unearned<br>Premium | 12<br><br>Funds Held by<br>or Deposited<br>With Reinsured<br>Companies | 13<br><br>Letters of<br>Credit<br>Posted | 14<br><br>Amount of Assets<br>Pledged or<br>Compensating<br>Balances to Secure<br>Letters of Credit | 15<br><br>Amount of<br>Assets<br>Pledged or<br>Collateral<br>Held in Trust |
|------------------------------------------|-----------------------------------------------|----------------------------------------------|--------------------------------------|-----------------------------|---------------------------------------------------------|------------------------------------------|-------------------------|-----------------------------------------------|---------------------------------------------|-------------------------------|------------------------------------------------------------------------|------------------------------------------|-----------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|
|                                          |                                               |                                              |                                      |                             | 6<br><br>Paid Losses and<br>Loss Adjustment<br>Expenses | 7<br><br>Known Case<br>Losses<br>and LAE | 8<br><br>Cols.<br>6 + 7 |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| Pools and Associations - Mandatory Pools |                                               |                                              |                                      |                             |                                                         |                                          |                         |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| AA-9991431.                              | 00000....                                     | New Mexico Work Comp Assigned Risk Pool..... | NM.....                              | .....506                    | .....24                                                 | .....193                                 | .....217                | .....                                         | .....141                                    | .....88                       | .....                                                                  | .....                                    | .....                                                                                               | .....                                                                      |
| 1099999.                                 | Pools and Associations - Mandatory Pools..... |                                              |                                      | .....506                    | .....24                                                 | .....193                                 | .....217                | .....0                                        | .....141                                    | .....88                       | .....0                                                                 | .....0                                   | .....0                                                                                              | .....0                                                                     |
| 1299999.                                 | Total Pools and Associations.....             |                                              |                                      | .....506                    | .....24                                                 | .....193                                 | .....217                | .....0                                        | .....141                                    | .....88                       | .....0                                                                 | .....0                                   | .....0                                                                                              | .....0                                                                     |
| 9999999.                                 | Totals.....                                   |                                              |                                      | .....506                    | .....24                                                 | .....193                                 | .....217                | .....0                                        | .....141                                    | .....88                       | .....0                                                                 | .....0                                   | .....0                                                                                              | .....0                                                                     |

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

| 1            | 2                       | 3               | 4                | 5                | 6                   |
|--------------|-------------------------|-----------------|------------------|------------------|---------------------|
| ID<br>Number | NAIC<br>Company<br>Code | Name of Company | Date of Contract | Original Premium | Reinsurance Premium |

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

| 1<br><br>ID<br>Number                       | 2<br><br>NAIC<br>Company<br>Code                         | 3<br><br>Name of Reinsurer              | 4<br><br>Domiciliary<br>Jurisdiction | 5<br><br>Special<br>Code | 6<br><br>Reinsurance<br>Premiums<br>Ceded | Reinsurance Recoverable on |                      |                                            |                                            |                                    |                                   |                                |                                     |                                           | Reinsurance Payable                    |                                                    | 18<br><br>Net Amount<br>Recoverable<br>From<br>Reinsurers<br>Col. 15-[16+17] | 19<br><br>Funds Held<br>By Company<br>Under<br>Reinsurance<br>Treaties |
|---------------------------------------------|----------------------------------------------------------|-----------------------------------------|--------------------------------------|--------------------------|-------------------------------------------|----------------------------|----------------------|--------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|-------------------------------------------|----------------------------------------|----------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------|
|                                             |                                                          |                                         |                                      |                          |                                           | 7<br><br>Paid<br>Losses    | 8<br><br>Paid<br>LAE | 9<br><br>Known<br>Case<br>Loss<br>Reserves | 10<br><br>Known<br>Case<br>LAE<br>Reserves | 11<br><br>IBNR<br>Loss<br>Reserves | 12<br><br>IBNR<br>LAE<br>Reserves | 13<br><br>Unearned<br>Premiums | 14<br><br>Contingent<br>Commissions | 15<br><br>Cols.<br>7 through 14<br>Totals | 16<br><br>Ceded<br>Balances<br>Payable | 17<br><br>Other<br>Amounts<br>Due to<br>Reinsurers |                                                                              |                                                                        |
| Authorized Affiliates-U.S. Non-Pool - Other |                                                          |                                         |                                      |                          |                                           |                            |                      |                                            |                                            |                                    |                                   |                                |                                     |                                           |                                        |                                                    |                                                                              |                                                                        |
| 85-0391712.                                 | 40627...                                                 | New Mexico Mutual Casualty Company..... | NM.....                              | .....                    | .....12,018                               | .....273                   | .....1               | .....5,846                                 | .....276                                   | .....3,757                         | .....293                          | .....990                       | .....                               | .....11,436                               | .....644                               | .....                                              | .....10,792                                                                  | .....                                                                  |
| 0399999.                                    | Total Authorized Affiliates - U.S. Non-Pool - Other..... |                                         |                                      |                          | .....12,018                               | .....273                   | .....1               | .....5,846                                 | .....276                                   | .....3,757                         | .....293                          | .....990                       | .....0                              | .....11,436                               | .....644                               | .....0                                             | .....10,792                                                                  | .....0                                                                 |
| 0499999.                                    | Total Authorized Affiliates - U.S. Non-Pool - Total..... |                                         |                                      |                          | .....12,018                               | .....273                   | .....1               | .....5,846                                 | .....276                                   | .....3,757                         | .....293                          | .....990                       | .....0                              | .....11,436                               | .....644                               | .....0                                             | .....10,792                                                                  | .....0                                                                 |
| 0899999.                                    | Total Authorized Affiliates.....                         |                                         |                                      |                          | .....12,018                               | .....273                   | .....1               | .....5,846                                 | .....276                                   | .....3,757                         | .....293                          | .....990                       | .....0                              | .....11,436                               | .....644                               | .....0                                             | .....10,792                                                                  | .....0                                                                 |
| 1399999.                                    | Total Authorized.....                                    |                                         |                                      |                          | .....12,018                               | .....273                   | .....1               | .....5,846                                 | .....276                                   | .....3,757                         | .....293                          | .....990                       | .....0                              | .....11,436                               | .....644                               | .....0                                             | .....10,792                                                                  | .....0                                                                 |
| 4099999.                                    | Total Authorized, Unauthorized and Certified.....        |                                         |                                      |                          | .....12,018                               | .....273                   | .....1               | .....5,846                                 | .....276                                   | .....3,757                         | .....293                          | .....990                       | .....0                              | .....11,436                               | .....644                               | .....0                                             | .....10,792                                                                  | .....0                                                                 |
| 9999999.                                    | Totals.....                                              |                                         |                                      |                          | .....12,018                               | .....273                   | .....1               | .....5,846                                 | .....276                                   | .....3,757                         | .....293                          | .....990                       | .....0                              | .....11,436                               | .....644                               | .....0                                             | .....10,792                                                                  | .....0                                                                 |

Note: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000.

| 1<br><br>Name of Reinsurer | 2<br><br>Commission<br>Rate | 3<br><br>Ceded<br>Premium |
|----------------------------|-----------------------------|---------------------------|
| (1) .....                  | .....                       | .....                     |
| (2) .....                  | .....                       | .....                     |
| (3) .....                  | .....                       | .....                     |
| (4) .....                  | .....                       | .....                     |
| (5) .....                  | .....                       | .....                     |

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

| 1<br><br>Name of Reinsurer                  | 2<br><br>Total<br>Recoverables | 3<br><br>Ceded<br>Premiums | 4<br><br>Affiliated                     |                             |
|---------------------------------------------|--------------------------------|----------------------------|-----------------------------------------|-----------------------------|
| (1) New Mexico Mutual Casualty Company..... | .....11,436                    | .....12,018                | Yes <input checked="" type="checkbox"/> | No <input type="checkbox"/> |
| (2) .....                                   | .....                          | .....                      | Yes <input type="checkbox"/>            | No <input type="checkbox"/> |
| (3) .....                                   | .....                          | .....                      | Yes <input type="checkbox"/>            | No <input type="checkbox"/> |
| (4) .....                                   | .....                          | .....                      | Yes <input type="checkbox"/>            | No <input type="checkbox"/> |
| (5) .....                                   | .....                          | .....                      | Yes <input type="checkbox"/>            | No <input type="checkbox"/> |

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

| 1<br><br>ID<br>Number                       | 2<br><br>NAIC<br>Company<br>Code                           | 3<br><br><br>Name of Reinsurer          | 4<br><br><br>Domiciliary<br>Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses |                       |                        |                         |                        |                                                |                                        | 12<br><br><br>Percentage<br>Overdue<br>Col. 10 / Col. 11 | 13<br><br><br>Percentage<br>More Than<br>120 Days<br>Overdue<br>Col. 9 / Col. 11 |
|---------------------------------------------|------------------------------------------------------------|-----------------------------------------|------------------------------------------|--------------------------------------------------------------------------|-----------------------|------------------------|-------------------------|------------------------|------------------------------------------------|----------------------------------------|----------------------------------------------------------|----------------------------------------------------------------------------------|
|                                             |                                                            |                                         |                                          | 5<br><br>Current                                                         | Overdue               |                        |                         |                        |                                                | 11<br><br>Total<br>Due<br>Cols. 5 + 10 |                                                          |                                                                                  |
|                                             |                                                            |                                         |                                          |                                                                          | 6<br><br>1 to 29 Days | 7<br><br>30 to 90 Days | 8<br><br>91 to 120 Days | 9<br><br>Over 120 Days | 10<br><br>Total Overdue<br>Cols. 6 + 7 + 8 + 9 |                                        |                                                          |                                                                                  |
| Authorized Affiliates-U.S. Non-Pool - Other |                                                            |                                         |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| 85-0391712..                                | 40627.....                                                 | New Mexico Mutual Casualty Company..... | NM.....                                  | 273                                                                      |                       |                        |                         |                        | 0                                              | 273                                    | 0.0                                                      | 0.0                                                                              |
| 0399999.                                    | Total Authorized - Affiliates - U.S. Non-Pool - Other..... |                                         |                                          | 273                                                                      | 0                     | 0                      | 0                       | 0                      | 0                                              | 273                                    | 0.0                                                      | 0.0                                                                              |
| 0499999.                                    | Total Authorized - Affiliates - U.S. Non-Pool - Total..... |                                         |                                          | 273                                                                      | 0                     | 0                      | 0                       | 0                      | 0                                              | 273                                    | 0.0                                                      | 0.0                                                                              |
| 0899999.                                    | Total Authorized - Affiliates.....                         |                                         |                                          | 273                                                                      | 0                     | 0                      | 0                       | 0                      | 0                                              | 273                                    | 0.0                                                      | 0.0                                                                              |
| 1399999.                                    | Total Authorized.....                                      |                                         |                                          | 273                                                                      | 0                     | 0                      | 0                       | 0                      | 0                                              | 273                                    | 0.0                                                      | 0.0                                                                              |
| 4099999.                                    | Total Authorized, Unauthorized and Certified.....          |                                         |                                          | 273                                                                      | 0                     | 0                      | 0                       | 0                      | 0                                              | 273                                    | 0.0                                                      | 0.0                                                                              |
| 9999999.                                    | Totals.....                                                |                                         |                                          | 273                                                                      | 0                     | 0                      | 0                       | 0                      | 0                                              | 273                                    | 0.0                                                      | 0.0                                                                              |

**Sch. F - Pt. 5**  
**NONE**

**Sch. F - Pt. 6 - Sn. 1**  
**NONE**

**Sch. F - Pt. 6 - Sn. 2**  
**NONE**

**Sch. F - Pt. 7**  
**NONE**

**Sch. F - Pt. 8**  
**NONE**

SCHEDULE F - PART 9

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

|                                                                                          | 1<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|------------------------------------------------------------------------------------------|------------------------------------|---------------------------------|-----------------------------------|
| ASSETS (Page 2, Col. 3)                                                                  |                                    |                                 |                                   |
| 1. Cash and invested assets (Line 12).....                                               | 3,204,267                          |                                 | 3,204,267                         |
| 2. Premiums and considerations (Line 15).....                                            | 1,703,338                          |                                 | 1,703,338                         |
| 3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)..... | 273,976                            | (273,976)                       | 0                                 |
| 4. Funds held by or deposited with reinsured companies (Line 16.2).....                  |                                    |                                 | 0                                 |
| 5. Other assets.....                                                                     | 58,160                             |                                 | 58,160                            |
| 6. Net amount recoverable from reinsurers.....                                           |                                    | 10,792,078                      | 10,792,078                        |
| 7. Protected cell assets (Line 27).....                                                  |                                    |                                 | 0                                 |
| 8. Totals (Line 28).....                                                                 | 5,239,741                          | 10,518,102                      | 15,757,843                        |
| LIABILITIES (Page 3)                                                                     |                                    |                                 |                                   |
| 9. Losses and loss adjustment expenses (Lines 1 through 3).....                          | 1,220,295                          | 10,172,188                      | 11,392,483                        |
| 10. Taxes, expenses, and other obligations (Lines 4 through 8).....                      | 251,991                            | 989,735                         | 1,241,726                         |
| 11. Unearned premiums (Line 9).....                                                      |                                    |                                 | 0                                 |
| 12. Advance premiums (Line 10).....                                                      |                                    |                                 | 0                                 |
| 13. Dividends declared and unpaid (Line 11.1 and 11.2).....                              |                                    |                                 | 0                                 |
| 14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12).....        | 643,821                            | (643,821)                       | 0                                 |
| 15. Funds held by company under reinsurance treaties (Line 13).....                      |                                    |                                 | 0                                 |
| 16. Amounts withheld or retained by company for account of others (Line 14).....         | 459,130                            |                                 | 459,130                           |
| 17. Provision for reinsurance (Line 16).....                                             |                                    |                                 | 0                                 |
| 18. Other liabilities.....                                                               | 184,969                            |                                 | 184,969                           |
| 19. Total liabilities excluding protected cell business (Line 26).....                   | 2,760,206                          | 10,518,102                      | 13,278,308                        |
| 20. Protected cell liabilities (Line 27).....                                            |                                    |                                 | 0                                 |
| 21. Surplus as regards policyholders (Line 37).....                                      | 2,479,535                          | XXX                             | 2,479,535                         |
| 22. Totals (Line 38).....                                                                | 5,239,741                          | 10,518,102                      | 15,757,843                        |

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [ X ] No [ ]

If yes, give full explanation:

The Company's parent provides 100% reinsurance coverage under a quota share agreement.

**Sch. H - Pt. 1**  
**NONE**

**Sch. H - Pt. 2**  
**NONE**

**Sch. H - Pt. 3**  
**NONE**

**Sch. H - Pt. 4**  
**NONE**

**Sch. H - Pt. 5**  
**NONE**

**SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES**

**SCHEDULE P - PART 1 - SUMMARY**

(\$000 Omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned          |                  |                      | Loss and Loss Expense Payments |                 |                                          |               |                                 |             |                                           |                                                       | 12<br>Number of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|-----------------------------------------------------------------------------|--------------------------|------------------|----------------------|--------------------------------|-----------------|------------------------------------------|---------------|---------------------------------|-------------|-------------------------------------------|-------------------------------------------------------|-----------------------------------------------------------------|
|                                                                             | 1                        | 2                | 3                    | Loss Payments                  |                 | Defense and Cost<br>Containment Payments |               | Adjusting and Other<br>Payments |             | 10                                        | 11                                                    |                                                                 |
|                                                                             | Direct<br>and<br>Assumed | Ceded            | Net<br>(Cols. 1 - 2) | 4<br>Direct<br>and<br>Assumed  | 5<br>Ceded      | 6<br>Direct<br>and<br>Assumed            | 7<br>Ceded    | 8<br>Direct<br>and<br>Assumed   | 9<br>Ceded  | Salvage<br>and<br>Subrogation<br>Received | Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                                 |
| 1. Prior.....                                                               | .....XXX.....            | .....XXX.....    | .....XXX.....        | .....                          | .....           | .....                                    | .....         | .....                           | .....       | .....                                     | .....0                                                | .....XXX.....                                                   |
| 2. 2008.....                                                                | .....                    | .....            | .....0               | .....                          | .....           | .....                                    | .....         | .....                           | .....       | .....                                     | .....0                                                | .....XXX.....                                                   |
| 3. 2009.....                                                                | .....                    | .....            | .....0               | .....                          | .....           | .....                                    | .....         | .....                           | .....       | .....                                     | .....0                                                | .....XXX.....                                                   |
| 4. 2010.....                                                                | .....                    | .....            | .....0               | .....                          | .....           | .....                                    | .....         | .....                           | .....       | .....                                     | .....0                                                | .....XXX.....                                                   |
| 5. 2011.....                                                                | .....                    | .....            | .....0               | .....                          | .....           | .....                                    | .....         | .....                           | .....       | .....                                     | .....0                                                | .....XXX.....                                                   |
| 6. 2012.....                                                                | .....                    | .....            | .....0               | .....                          | .....           | .....                                    | .....         | .....                           | .....       | .....                                     | .....0                                                | .....XXX.....                                                   |
| 7. 2013.....                                                                | .....                    | .....            | .....0               | .....                          | .....           | .....                                    | .....         | .....                           | .....       | .....                                     | .....0                                                | .....XXX.....                                                   |
| 8. 2014.....                                                                | .....4,271.....          | .....4,271.....  | .....0               | .....1,284.....                | .....1,284..... | .....39.....                             | .....39.....  | .....358.....                   | .....       | .....183.....                             | .....358.....                                         | .....XXX.....                                                   |
| 9. 2015.....                                                                | .....10,561.....         | .....10,561..... | .....0               | .....1,786.....                | .....1,786..... | .....59.....                             | .....59.....  | .....479.....                   | .....       | .....30.....                              | .....479.....                                         | .....XXX.....                                                   |
| 10. 2016.....                                                               | .....11,931.....         | .....11,931..... | .....0               | .....1,924.....                | .....1,924..... | .....23.....                             | .....23.....  | .....499.....                   | .....       | .....19.....                              | .....499.....                                         | .....XXX.....                                                   |
| 11. 2017.....                                                               | .....12,126.....         | .....12,126..... | .....0               | .....1,103.....                | .....1,103..... | .....19.....                             | .....19.....  | .....456.....                   | .....       | .....4.....                               | .....456.....                                         | .....XXX.....                                                   |
| 12. Totals.....                                                             | .....XXX.....            | .....XXX.....    | .....XXX.....        | .....6,097.....                | .....6,097..... | .....140.....                            | .....140..... | .....1,792.....                 | .....0..... | .....236.....                             | .....1,792.....                                       | .....XXX.....                                                   |

|               | Losses Unpaid            |                 |                          |                 | Defense and Cost Containment Unpaid |                 |                          |                 | Adjusting and Other Unpaid |    | 23<br><br>Salvage and Subrogation Anticipated | 24<br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding- Direct and Assumed |
|---------------|--------------------------|-----------------|--------------------------|-----------------|-------------------------------------|-----------------|--------------------------|-----------------|----------------------------|----|-----------------------------------------------|--------------------------------------------|------------------------------------------------------------|
|               | Case Basis               |                 | Bulk + IBNR              |                 | Case Basis                          |                 | Bulk + IBNR              |                 | 21                         | 22 |                                               |                                            |                                                            |
|               | 13<br>Direct and Assumed | 14<br><br>Ceded | 15<br>Direct and Assumed | 16<br><br>Ceded | 17<br>Direct and Assumed            | 18<br><br>Ceded | 19<br>Direct and Assumed | 20<br><br>Ceded |                            |    |                                               |                                            |                                                            |
| 1. Prior..... |                          |                 |                          |                 |                                     |                 |                          |                 |                            |    |                                               | .....0                                     | ....XXX.....                                               |
| 2. 2008.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |    |                                               | .....0                                     | ....XXX.....                                               |
| 3. 2009.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |    |                                               | .....0                                     | ....XXX.....                                               |
| 4. 2010.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |    |                                               | .....0                                     | ....XXX.....                                               |
| 5. 2011.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |    |                                               | .....0                                     | ....XXX.....                                               |
| 6. 2012.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |    |                                               | .....0                                     | ....XXX.....                                               |
| 7. 2013.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |    |                                               | .....0                                     | ....XXX.....                                               |
| 8. 2014.....  | 658                      | 658             | 492                      | 492             | 28                                  | 28              | 15                       | 15              | 90                         |    |                                               | 90                                         | XXX                                                        |
| 9. 2015.....  | 816                      | 816             | 788                      | 788             | 80                                  | 80              | 30                       | 30              | 145                        |    |                                               | 145                                        | XXX                                                        |
| 10. 2016..... | 1,930                    | 1,930           | 875                      | 875             | 42                                  | 42              | 79                       | 79              | 310                        |    |                                               | 310                                        | XXX                                                        |
| 11. 2017..... | 2,441                    | 2,441           | 1,601                    | 1,601           | 126                                 | 126             | 168                      | 168             | 650                        |    |                                               | 650                                        | XXX                                                        |
| 12. Totals... | 5,845                    | 5,845           | 3,756                    | 3,756           | 276                                 | 276             | 292                      | 292             | 1,195                      | 0  | 0                                             | 1,195                                      | XXX                                                        |

|            | Total Losses and<br>Loss Expenses Incurred |               |               | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |               |               | Nontabular<br>Discount |                 | 34                                                      | Net Balance Sheet<br>Reserves after Discount |                        |
|------------|--------------------------------------------|---------------|---------------|----------------------------------------------------------------|---------------|---------------|------------------------|-----------------|---------------------------------------------------------|----------------------------------------------|------------------------|
|            | 26<br>Direct<br>and                        | 27            | 28            | 29<br>Direct<br>and                                            | 30            | 31            | 32                     | 33              | Inter-Company<br>Pooling<br>Participation<br>Percentage | 35                                           | 36<br>Loss<br>Expenses |
|            | Assumed                                    | Ceded         | Net           | Assumed                                                        | Ceded         | Net           | Loss                   | Loss<br>Expense |                                                         | Losses<br>Unpaid                             | Unpaid                 |
| 1. Prior.. | .....XXX.....                              | .....XXX..... | .....XXX..... | .....XXX.....                                                  | .....XXX..... | .....XXX..... |                        |                 | .....XXX.....                                           | .....0                                       | .....0                 |
| 2. 2008.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      |                        |                 |                                                         | .....0                                       | .....0                 |
| 3. 2009.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      |                        |                 |                                                         | .....0                                       | .....0                 |
| 4. 2010.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      |                        |                 |                                                         | .....0                                       | .....0                 |
| 5. 2011.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      |                        |                 |                                                         | .....0                                       | .....0                 |
| 6. 2012.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      |                        |                 |                                                         | .....0                                       | .....0                 |
| 7. 2013.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      |                        |                 |                                                         | .....0                                       | .....0                 |
| 8. 2014.   | .....2,964                                 | .....2,516    | .....448      | .....69.4                                                      | .....58.9     | .....0.0      |                        |                 |                                                         | .....0                                       | .....90                |
| 9. 2015.   | .....4,183                                 | .....3,559    | .....624      | .....39.6                                                      | .....33.7     | .....0.0      |                        |                 |                                                         | .....0                                       | .....145               |
| 10. 2016.  | .....5,682                                 | .....4,873    | .....809      | .....47.6                                                      | .....40.8     | .....0.0      |                        |                 |                                                         | .....0                                       | .....310               |
| 11. 2017.  | .....6,564                                 | .....5,458    | .....1,106    | .....54.1                                                      | .....45.0     | .....0.0      |                        |                 |                                                         | .....0                                       | .....650               |
| 12. Totals | .....XXX.....                              | .....XXX..... | .....XXX..... | .....XXX.....                                                  | .....XXX..... | .....XXX..... | .....0                 | .....0          | .....XXX.....                                           | .....0                                       | .....1,195             |

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements, which will reconcile Part 1 with Parts 2 and 4.

**Sch. P - Pt. 2**  
**NONE**

**Sch. P - Pt. 3**  
**NONE**

**Sch. P - Pt. 4**  
**NONE**

**Sch. P - Pt. 1A**  
**NONE**

**Sch. P - Pt. 1B**  
**NONE**

**Sch. P - Pt. 1C**  
**NONE**

**SCHEDULE P - PART 1D - WORKERS' COMPENSATION**  
**(EXCLUDING EXCESS WORKERS' COMPENSATION)**  
(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned          |                  |                      | Loss and Loss Expense Payments |                 |                                          |               |                                 |             |                                           |                                                       | 12<br>Number<br>of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|-----------------------------------------------------------------------------|--------------------------|------------------|----------------------|--------------------------------|-----------------|------------------------------------------|---------------|---------------------------------|-------------|-------------------------------------------|-------------------------------------------------------|--------------------------------------------------------------------|
|                                                                             | 1                        | 2                | 3                    | Loss Payments                  |                 | Defense and Cost<br>Containment Payments |               | Adjusting and Other<br>Payments |             | 10                                        | 11                                                    |                                                                    |
|                                                                             | Direct<br>and<br>Assumed | Ceded            | Net<br>(Cols. 1 - 2) | 4<br>Direct<br>and<br>Assumed  | 5<br>Ceded      | 6<br>Direct<br>and<br>Assumed            | 7<br>Ceded    | 8<br>Direct<br>and<br>Assumed   | 9<br>Ceded  | Salvage<br>and<br>Subrogation<br>Received | Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                                    |
| 1. Prior.....                                                               | .....XXX.....            | .....XXX.....    | .....XXX.....        |                                |                 |                                          |               |                                 |             |                                           | .....0                                                | .....XXX.....                                                      |
| 2. 2008.....                                                                |                          |                  | .....0               |                                |                 |                                          |               |                                 |             |                                           | .....0                                                |                                                                    |
| 3. 2009.....                                                                |                          |                  | .....0               |                                |                 |                                          |               |                                 |             |                                           | .....0                                                |                                                                    |
| 4. 2010.....                                                                |                          |                  | .....0               |                                |                 |                                          |               |                                 |             |                                           | .....0                                                |                                                                    |
| 5. 2011.....                                                                |                          |                  | .....0               |                                |                 |                                          |               |                                 |             |                                           | .....0                                                |                                                                    |
| 6. 2012.....                                                                |                          |                  | .....0               |                                |                 |                                          |               |                                 |             |                                           | .....0                                                |                                                                    |
| 7. 2013.....                                                                |                          |                  | .....0               |                                |                 |                                          |               |                                 |             |                                           | .....0                                                |                                                                    |
| 8. 2014.....                                                                | .....4,271.....          | .....4,271.....  | .....0               | .....1,284.....                | .....1,284..... | .....39.....                             | .....39.....  | .....358.....                   |             | .....183.....                             | .....358.....                                         | .....221.....                                                      |
| 9. 2015.....                                                                | .....10,561.....         | .....10,561..... | .....0               | .....1,786.....                | .....1,786..... | .....59.....                             | .....59.....  | .....479.....                   |             | .....30.....                              | .....479.....                                         | .....299.....                                                      |
| 10. 2016.....                                                               | .....11,931.....         | .....11,931..... | .....0               | .....1,924.....                | .....1,924..... | .....23.....                             | .....23.....  | .....499.....                   |             | .....19.....                              | .....499.....                                         | .....242.....                                                      |
| 11. 2017.....                                                               | .....12,126.....         | .....12,126..... | .....0               | .....1,103.....                | .....1,103..... | .....19.....                             | .....19.....  | .....456.....                   |             | .....4.....                               | .....456.....                                         | .....301.....                                                      |
| 12. Totals.....                                                             | .....XXX.....            | .....XXX.....    | .....XXX.....        | .....6,097.....                | .....6,097..... | .....140.....                            | .....140..... | .....1,792.....                 | .....0..... | .....236.....                             | .....1,792.....                                       | .....XXX.....                                                      |

|               | Losses Unpaid            |             |                          |             | Defense and Cost Containment Unpaid |             |                          |             | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding- Direct and Assumed |
|---------------|--------------------------|-------------|--------------------------|-------------|-------------------------------------|-------------|--------------------------|-------------|------------------------------|-----------------|-----------------------------------------------|--------------------------------------------|------------------------------------------------------------|
|               | Case Basis               |             | Bulk + IBNR              |             | Case Basis                          |             | Bulk + IBNR              |             | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                            |                                                            |
|               | 13<br>Direct and Assumed | 14<br>Ceded | 15<br>Direct and Assumed | 16<br>Ceded | 17<br>Direct and Assumed            | 18<br>Ceded | 19<br>Direct and Assumed | 20<br>Ceded |                              |                 |                                               |                                            |                                                            |
|               |                          |             |                          |             |                                     |             |                          |             |                              |                 |                                               |                                            |                                                            |
| 1. Prior..... | .....                    | .....       | .....                    | .....       | .....                               | .....       | .....                    | .....       | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 2. 2008.....  | .....                    | .....       | .....                    | .....       | .....                               | .....       | .....                    | .....       | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 3. 2009.....  | .....                    | .....       | .....                    | .....       | .....                               | .....       | .....                    | .....       | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 4. 2010.....  | .....                    | .....       | .....                    | .....       | .....                               | .....       | .....                    | .....       | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 5. 2011.....  | .....                    | .....       | .....                    | .....       | .....                               | .....       | .....                    | .....       | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 6. 2012.....  | .....                    | .....       | .....                    | .....       | .....                               | .....       | .....                    | .....       | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 7. 2013.....  | .....                    | .....       | .....                    | .....       | .....                               | .....       | .....                    | .....       | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 8. 2014.....  | .....658                 | .....658    | .....492                 | .....492    | .....28                             | .....28     | .....15                  | .....15     | .....90                      | .....           | .....                                         | .....90                                    | .....5                                                     |
| 9. 2015.....  | .....816                 | .....816    | .....788                 | .....788    | .....80                             | .....80     | .....30                  | .....30     | .....145                     | .....           | .....                                         | .....145                                   | .....13                                                    |
| 10. 2016..... | .....1,930               | .....1,930  | .....875                 | .....875    | .....42                             | .....42     | .....79                  | .....79     | .....310                     | .....           | .....                                         | .....310                                   | .....25                                                    |
| 11. 2017..... | .....2,441               | .....2,441  | .....1,601               | .....1,601  | .....126                            | .....126    | .....168                 | .....168    | .....650                     | .....           | .....                                         | .....650                                   | .....97                                                    |
| 12. Totals... | .....5,845               | .....5,845  | .....3,756               | .....3,756  | .....276                            | .....276    | .....292                 | .....292    | .....1,195                   | .....0          | .....0                                        | .....1,195                                 | .....140                                                   |

|            | Total Losses and<br>Loss Expenses Incurred |                 |                 | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |               | Nontabular<br>Discount |                           | 34                                                          | Net Balance Sheet<br>Reserves after Discount |                                  |
|------------|--------------------------------------------|-----------------|-----------------|----------------------------------------------------------------|-----------------|---------------|------------------------|---------------------------|-------------------------------------------------------------|----------------------------------------------|----------------------------------|
|            | 26<br>Direct<br>and<br>Assumed             | 27<br><br>Ceded | 28<br><br>Net   | 29<br>Direct<br>and<br>Assumed                                 | 30<br><br>Ceded | 31<br><br>Net | 32<br><br>Loss         | 33<br><br>Loss<br>Expense | Inter-<br>Company<br>Pooling<br>Participation<br>Percentage | 35<br><br>Losses<br>Unpaid                   | 36<br>Loss<br>Expenses<br>Unpaid |
|            |                                            |                 |                 |                                                                |                 |               |                        |                           |                                                             |                                              |                                  |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX..... |                        |                           | .....XXX.....                                               | .....0                                       | .....0                           |
| 2. 2008.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                           |                                                             | .....0                                       | .....0                           |
| 3. 2009.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                           |                                                             | .....0                                       | .....0                           |
| 4. 2010.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                           |                                                             | .....0                                       | .....0                           |
| 5. 2011.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                           |                                                             | .....0                                       | .....0                           |
| 6. 2012.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                           |                                                             | .....0                                       | .....0                           |
| 7. 2013.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                           |                                                             | .....0                                       | .....0                           |
| 8. 2014.   | .....2,964.....                            | .....2,516..... | .....448.....   | .....69.4.....                                                 | .....58.9.....  | .....0.0..... |                        |                           |                                                             | .....0                                       | .....90                          |
| 9. 2015.   | .....4,183.....                            | .....3,559..... | .....624.....   | .....39.6.....                                                 | .....33.7.....  | .....0.0..... |                        |                           |                                                             | .....0                                       | .....145                         |
| 10. 2016.  | .....5,682.....                            | .....4,873..... | .....809.....   | .....47.6.....                                                 | .....40.8.....  | .....0.0..... |                        |                           |                                                             | .....0                                       | .....310                         |
| 11. 2017.  | .....6,564.....                            | .....5,458..... | .....1,106..... | .....54.1.....                                                 | .....45.0.....  | .....0.0..... |                        |                           |                                                             | .....0                                       | .....650                         |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0.....            | .....0.....               | .....XXX.....                                               | .....0.....                                  | .....1,195.....                  |

**Sch. P - Pt. 1E**  
**NONE**

**Sch. P - Pt. 1F - Sn. 1**  
**NONE**

**Sch. P - Pt. 1F - Sn. 2**  
**NONE**

**Sch. P - Pt. 1G**  
**NONE**

**Sch. P - Pt. 1H - Sn. 1**  
**NONE**

**Sch. P - Pt. 1H - Sn. 2**  
**NONE**

**Sch. P - Pt. 1I**  
**NONE**

**Sch. P - Pt. 1J**  
**NONE**

**Sch. P - Pt. 1K**  
**NONE**

**Sch. P - Pt. 1L**  
**NONE**

**Sch. P - Pt. 1M**  
**NONE**

**Sch. P - Pt. 1N**  
**NONE**

**Sch. P - Pt. 1O**  
**NONE**

**Sch. P - Pt. 1P**  
**NONE**

**Sch. P - Pt. 1R - Sn. 1**  
**NONE**

**Sch. P - Pt. 1R - Sn. 2**  
**NONE**

**Sch. P - Pt. 1S**  
**NONE**

**Sch. P - Pt. 1T**  
**NONE**

**Sch. P - Pt. 2A**  
**NONE**

**Sch. P - Pt. 2B**  
**NONE**

**Sch. P - Pt. 2C**  
**NONE**

**Sch. P - Pt. 2D**  
**NONE**

**Sch. P - Pt. 2E**  
**NONE**

**Sch. P - Pt. 2F - Sn. 1**  
**NONE**

**Sch. P - Pt. 2F - Sn. 2**  
**NONE**

**Sch. P - Pt. 2G**  
**NONE**

**Sch. P - Pt. 2H - Sn. 1**  
**NONE**

**Sch. P - Pt. 2H - Sn. 2**  
**NONE**

**Sch. P - Pt. 2I**  
**NONE**

**Sch. P - Pt. 2J**  
**NONE**

**Sch. P - Pt. 2K**  
**NONE**

**Sch. P - Pt. 2L**  
**NONE**

**Sch. P - Pt. 2M**  
**NONE**

**Sch. P - Pt. 2N**  
**NONE**

**Sch. P - Pt. 2O**  
**NONE**

**Sch. P - Pt. 2P**  
**NONE**

**SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE**

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |              |              |              |              |              |              |              |              |      | Development  |              |
|-------------------------------------|----------------------------------------------------------------------------------------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|------|--------------|--------------|
|                                     | 1                                                                                                  | 2            | 3            | 4            | 5            | 6            | 7            | 8            | 9            | 10   | 11           | 12           |
|                                     | 2008                                                                                               | 2009         | 2010         | 2011         | 2012         | 2013         | 2014         | 2015         | 2016         | 2017 | One Year     | Two Year     |
| 1. Prior.....                       |                                                                                                    |              |              |              |              |              |              |              |              |      | .....0       | .....0       |
| 2. 2008.....                        |                                                                                                    |              |              |              |              |              |              |              |              |      | .....0       | .....0       |
| 3. 2009.....                        | ....XXX.....                                                                                       |              |              |              |              |              |              |              |              |      | .....0       | .....0       |
| 4. 2010.....                        | ....XXX.....                                                                                       | ....XXX..... |              |              |              |              |              |              |              |      | .....0       | .....0       |
| 5. 2011.....                        | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... |              |              |              |              |              |              |      | .....0       | .....0       |
| 6. 2012.....                        | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |      | .....0       | .....0       |
| 7. 2013.....                        | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |      | .....0       | .....0       |
| 8. 2014.....                        | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |      | .....0       | .....0       |
| 9. 2015.....                        | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |      | .....0       | .....0       |
| 10. 2016.....                       | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |      | .....0       | ....XXX..... |
| 11. 2017.....                       | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |      | ....XXX..... | ....XXX..... |
| 12. Totals                          |                                                                                                    |              |              |              |              |              |              |              |              |      | .....0       | .....0       |

**SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE**

|               |              |              |              |              |              |              |              |              |              |  |              |              |
|---------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--|--------------|--------------|
| 1. Prior..... |              |              |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 2. 2008.....  |              |              |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 3. 2009.....  | ....XXX..... |              |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 4. 2010.....  | ....XXX..... | ....XXX..... |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 5. 2011.....  | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |              |  | .....0       | .....0       |
| 6. 2012.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |  | .....0       | .....0       |
| 7. 2013.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |  | .....0       | .....0       |
| 8. 2014.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |  | .....0       | .....0       |
| 9. 2015.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |  | .....0       | .....0       |
| 10. 2016..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |  | .....0       | ....XXX..... |
| 11. 2017..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |  | ....XXX..... | ....XXX..... |
| 12. Totals    |              |              |              |              |              |              |              |              |              |  | .....0       | .....0       |

**SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY**

|               |              |              |              |              |              |              |              |              |              |              |              |
|---------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| 1. Prior..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....0       | .....0       |
| 2. 2016.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....0       | .....0       | ....XXX..... |
| 3. 2017.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |
| 4. Totals     |              |              |              |              |              |              |              |              |              | .....0       | .....0       |

**SCHEDULE P - PART 2T - WARRANTY**

|               |              |              |              |              |              |              |              |              |              |              |              |
|---------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| 1. Prior..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....0       | .....0       |
| 2. 2016.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....0       | ....XXX..... |
| 3. 2017.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |
| 4. Totals     |              |              |              |              |              |              |              |              |              | .....0       | .....0       |

**SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS**

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |           |           |           |           |           |           |           |           |      | 11<br>Number of Claims Closed With Loss Payment | 12<br>Number of Claims Closed Without Loss Payment |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------|-------------------------------------------------|----------------------------------------------------|
|                                     | 1                                                                                                         | 2         | 3         | 4         | 5         | 6         | 7         | 8         | 9         | 10   |                                                 |                                                    |
|                                     | 2008                                                                                                      | 2009      | 2010      | 2011      | 2012      | 2013      | 2014      | 2015      | 2016      | 2017 |                                                 |                                                    |
| 1. Prior.....                       | .000.....                                                                                                 |           |           |           |           |           |           |           |           |      |                                                 |                                                    |
| 2. 2008.....                        |                                                                                                           |           |           |           |           |           |           |           |           |      |                                                 |                                                    |
| 3. 2009.....                        | .XXX.....                                                                                                 |           |           |           |           |           |           |           |           |      |                                                 |                                                    |
| 4. 2010.....                        | .XXX.....                                                                                                 | .XXX..... |           |           |           |           |           |           |           |      |                                                 |                                                    |
| 5. 2011.....                        | .XXX.....                                                                                                 | .XXX..... | .XXX..... |           |           |           |           |           |           |      |                                                 |                                                    |
| 6. 2012.....                        | .XXX.....                                                                                                 | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |      |                                                 |                                                    |
| 7. 2013.....                        | .XXX.....                                                                                                 | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |      |                                                 |                                                    |
| 8. 2014.....                        | .XXX.....                                                                                                 | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |      |                                                 |                                                    |
| 9. 2015.....                        | .XXX.....                                                                                                 | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |      |                                                 |                                                    |
| 10. 2016.....                       | .XXX.....                                                                                                 | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |      |                                                 |                                                    |
| 11. 2017.....                       | .XXX.....                                                                                                 | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |      |                                                 |                                                    |

NONE

**SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL**

|               |           |           |           |           |           |           |           |           |           |  |  |  |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|
| 1. Prior..... | .000..... |           |           |           |           |           |           |           |           |  |  |  |
| 2. 2008.....  |           |           |           |           |           |           |           |           |           |  |  |  |
| 3. 2009.....  | .XXX..... |           |           |           |           |           |           |           |           |  |  |  |
| 4. 2010.....  | .XXX..... | .XXX..... |           |           |           |           |           |           |           |  |  |  |
| 5. 2011.....  | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |           |  |  |  |
| 6. 2012.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |  |  |  |
| 7. 2013.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |  |  |  |
| 8. 2014.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |  |  |  |
| 9. 2015.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |  |  |  |
| 10. 2016..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |  |  |  |
| 11. 2017..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |  |  |  |

NONE

**SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

|               |           |           |           |           |           |           |           |           |           |  |  |  |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|
| 1. Prior..... | .000..... |           |           |           |           |           |           |           |           |  |  |  |
| 2. 2008.....  |           |           |           |           |           |           |           |           |           |  |  |  |
| 3. 2009.....  | .XXX..... |           |           |           |           |           |           |           |           |  |  |  |
| 4. 2010.....  | .XXX..... | .XXX..... |           |           |           |           |           |           |           |  |  |  |
| 5. 2011.....  | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |           |  |  |  |
| 6. 2012.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |  |  |  |
| 7. 2013.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |  |  |  |
| 8. 2014.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |  |  |  |
| 9. 2015.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |  |  |  |
| 10. 2016..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |  |  |  |
| 11. 2017..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |  |  |  |

NONE

**SCHEDULE P - PART 3D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

|               |           |           |           |           |           |           |           |           |           |  |     |     |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|-----|-----|
| 1. Prior..... | .000..... |           |           |           |           |           |           |           |           |  |     |     |
| 2. 2008.....  |           |           |           |           |           |           |           |           |           |  |     |     |
| 3. 2009.....  | .XXX..... |           |           |           |           |           |           |           |           |  |     |     |
| 4. 2010.....  | .XXX..... | .XXX..... |           |           |           |           |           |           |           |  |     |     |
| 5. 2011.....  | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |           |  |     |     |
| 6. 2012.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |  |     |     |
| 7. 2013.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |  |     |     |
| 8. 2014.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |  | 174 | .42 |
| 9. 2015.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |  | 240 | .46 |
| 10. 2016..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |  | 187 | .30 |
| 11. 2017..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |  | 158 | .46 |

**SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL**

|               |           |           |           |           |           |           |           |           |           |  |  |  |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|
| 1. Prior..... | .000..... |           |           |           |           |           |           |           |           |  |  |  |
| 2. 2008.....  |           |           |           |           |           |           |           |           |           |  |  |  |
| 3. 2009.....  | .XXX..... |           |           |           |           |           |           |           |           |  |  |  |
| 4. 2010.....  | .XXX..... | .XXX..... |           |           |           |           |           |           |           |  |  |  |
| 5. 2011.....  | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |           |  |  |  |
| 6. 2012.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |  |  |  |
| 7. 2013.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |  |  |  |
| 8. 2014.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |  |  |  |
| 9. 2015.....  | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |  |  |  |
| 10. 2016..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |  |  |  |
| 11. 2017..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |  |  |  |

NONE

**Sch. P - Pt. 3F - Sn. 1**  
**NONE**

**Sch. P - Pt. 3F - Sn. 2**  
**NONE**

**Sch. P - Pt. 3G**  
**NONE**

**Sch. P - Pt. 3H - Sn. 1**  
**NONE**

**Sch. P - Pt. 3H - Sn. 2**  
**NONE**

**Sch. P - Pt. 3I**  
**NONE**

**Sch. P - Pt. 3J**  
**NONE**

**Sch. P - Pt. 3K**  
**NONE**

**Sch. P - Pt. 3L**  
**NONE**

**Sch. P - Pt. 3M**  
**NONE**

**Sch. P - Pt. 3N**  
**NONE**

**Sch. P - Pt. 3O**  
**NONE**

**Sch. P - Pt. 3P**  
**NONE**

**Sch. P - Pt. 3R - Sn. 1**  
**NONE**

**Sch. P - Pt. 3R - Sn. 2**  
**NONE**

**Sch. P - Pt. 3S**  
**NONE**

**Sch. P - Pt. 3T**  
**NONE**

**Sch. P - Pt. 4A**  
**NONE**

**Sch. P - Pt. 4B**  
**NONE**

**Sch. P - Pt. 4C**  
**NONE**

**Sch. P - Pt. 4D**  
**NONE**

**Sch. P - Pt. 4E**  
**NONE**

**Sch. P - Pt. 4F - Sn. 1**  
**NONE**

**Sch. P - Pt. 4F - Sn. 2**  
**NONE**

**Sch. P - Pt. 4G**  
**NONE**

**Sch. P - Pt. 4H - Sn. 1**  
**NONE**

**Sch. P - Pt. 4H - Sn. 2**  
**NONE**

**Sch. P - Pt. 4I**  
**NONE**

**Sch. P - Pt. 4J**  
**NONE**

**Sch. P - Pt. 4K**  
**NONE**

**Sch. P - Pt. 4L**  
**NONE**

**Sch. P - Pt. 4M**  
**NONE**

**Sch. P - Pt. 4N**  
**NONE**

**Sch. P - Pt. 4O**  
**NONE**

**Sch. P - Pt. 4P**  
**NONE**

**Sch. P - Pt. 4R - Sn. 1**  
**NONE**

**Sch. P - Pt. 4R - Sn. 2**  
**NONE**

**Sch. P - Pt. 4S**  
**NONE**

**Sch. P - Pt. 4T**  
**NONE**

**Sch. P - Pt. 5A - Sn. 1**  
**NONE**

**Sch. P - Pt. 5A - Sn. 2**  
**NONE**

**Sch. P - Pt. 5A - Sn. 3**  
**NONE**

**Sch. P - Pt. 5B - Sn. 1**  
**NONE**

**Sch. P - Pt. 5B - Sn. 2**  
**NONE**

**Sch. P - Pt. 5B - Sn. 3**  
**NONE**

**Sch. P - Pt. 5C - Sn. 1**  
**NONE**

**Sch. P - Pt. 5C - Sn. 2**  
**NONE**

**Sch. P - Pt. 5C - Sn. 3**  
**NONE**

**SCHEDULE P - PART 5D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

**SECTION 1**

| Years in Which<br>Premiums Were Earned<br>and Losses Were Incurred | Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    | 2008                                                                                | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 |
| 1. Prior.....                                                      |                                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 2008.....                                                       |                                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 2009.....                                                       | .XXX                                                                                |      |      |      |      |      |      |      |      |      |
| 4. 2010.....                                                       | .XXX                                                                                | .XXX |      |      |      |      |      |      |      |      |
| 5. 2011.....                                                       | .XXX                                                                                | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2012.....                                                       | .XXX                                                                                | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2013.....                                                       | .XXX                                                                                | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2014.....                                                       | .XXX                                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .83  | .159 | .168 | .174 |
| 9. 2015.....                                                       | .XXX                                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .154 | .236 | .240 |
| 10. 2016.....                                                      | .XXX                                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .125 | .187 |
| 11. 2017.....                                                      | .XXX                                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .158 |

**SECTION 2**

| Years in Which<br>Premiums Were Earned<br>and Losses Were Incurred | Number of Claims Outstanding Direct and Assumed at Year End |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    | 2008                                                        | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 |
| 1. Prior.....                                                      |                                                             |      |      |      |      |      |      |      |      |      |
| 2. 2008.....                                                       |                                                             |      |      |      |      |      |      |      |      |      |
| 3. 2009.....                                                       | .XXX                                                        |      |      |      |      |      |      |      |      |      |
| 4. 2010.....                                                       | .XXX                                                        | .XXX |      |      |      |      |      |      |      |      |
| 5. 2011.....                                                       | .XXX                                                        | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2012.....                                                       | .XXX                                                        | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2013.....                                                       | .XXX                                                        | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2014.....                                                       | .XXX                                                        | .XXX | .XXX | .XXX | .XXX | .XXX | .86  | .20  | .11  | .5   |
| 9. 2015.....                                                       | .XXX                                                        | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .83  | .16  | .13  |
| 10. 2016.....                                                      | .XXX                                                        | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .86  | .25  |
| 11. 2017.....                                                      | .XXX                                                        | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .97  |

**SECTION 3**

| Years in Which<br>Premiums Were Earned<br>and Losses Were Incurred | Cumulative Number of Claims Reported Direct and Assumed at Year End |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    | 2008                                                                | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 |
| 1. Prior.....                                                      |                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 2008.....                                                       |                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 2009.....                                                       | .XXX                                                                |      |      |      |      |      |      |      |      |      |
| 4. 2010.....                                                       | .XXX                                                                | .XXX |      |      |      |      |      |      |      |      |
| 5. 2011.....                                                       | .XXX                                                                | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2012.....                                                       | .XXX                                                                | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2013.....                                                       | .XXX                                                                | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2014.....                                                       | .XXX                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .209 | .221 | .221 | .221 |
| 9. 2015.....                                                       | .XXX                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .277 | .298 | .299 |
| 10. 2016.....                                                      | .XXX                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .237 | .242 |
| 11. 2017.....                                                      | .XXX                                                                | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .301 |

**Sch. P - Pt. 5E - Sn. 1**  
**NONE**

**Sch. P - Pt. 5E - Sn. 2**  
**NONE**

**Sch. P - Pt. 5E - Sn. 3**  
**NONE**

**Sch. P - Pt. 5F - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5F - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5F - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5T - Sn. 1**  
**NONE**

**Sch. P - Pt. 5T - Sn. 2**  
**NONE**

**Sch. P - Pt. 5T - Sn. 3**  
**NONE**

**SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

**SECTION 1**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |          | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|---------------------------------------------------------------------------|------|------|------|------|------|------|------|------|----------|------------------------------------------|
|                                                                    | 1                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10       |                                          |
|                                                                    | 2008                                                                      | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017     |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |      | .....0   |                                          |
| 2. 2008.....                                                       |                                                                           |      |      |      |      |      |      |      |      | .....0   |                                          |
| 3. 2009.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |      | .....0   |                                          |
| 4. 2010.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |      | .....0   |                                          |
| 5. 2011.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |      | .....0   |                                          |
| 6. 2012.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |      |      | .....0   |                                          |
| 7. 2013.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0   |                                          |
| 8. 2014.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0   |                                          |
| 9. 2015.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0   |                                          |
| 10. 2016.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | .....0   |                                          |
| 11. 2017.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | .....0   |                                          |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX..... | .....0                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                                           |      |      |      |      |      |      |      |      |          | .....XXX.....                            |

**SECTION 2**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |          | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|--------------------------------------------------------------|------|------|------|------|------|------|------|------|----------|------------------------------------------|
|                                                                    | 1                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10       |                                          |
|                                                                    | 2008                                                         | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017     |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |      | .....0   |                                          |
| 2. 2008.....                                                       |                                                              |      |      |      |      |      |      |      |      | .....0   |                                          |
| 3. 2009.....                                                       | XXX                                                          |      |      |      |      |      |      |      |      | .....0   |                                          |
| 4. 2010.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |      | .....0   |                                          |
| 5. 2011.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |      | .....0   |                                          |
| 6. 2012.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |      |      | .....0   |                                          |
| 7. 2013.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0   |                                          |
| 8. 2014.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0   |                                          |
| 9. 2015.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0   |                                          |
| 10. 2016.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | .....0   |                                          |
| 11. 2017.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | .....0   |                                          |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX..... | .....0                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                              |      |      |      |      |      |      |      |      |          | .....XXX.....                            |

**SCHEDULE P - PART 6D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

**SECTION 1**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) |      |      |      |      |      |       |        |        |          | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|---------------------------------------------------------------------------|------|------|------|------|------|-------|--------|--------|----------|------------------------------------------|
|                                                                    | 1                                                                         | 2    | 3    | 4    | 5    | 6    | 7     | 8      | 9      | 10       |                                          |
|                                                                    | 2008                                                                      | 2009 | 2010 | 2011 | 2012 | 2013 | 2014  | 2015   | 2016   | 2017     |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |       |        |        | .....0   |                                          |
| 2. 2008.....                                                       |                                                                           |      |      |      |      |      |       |        |        | .....0   |                                          |
| 3. 2009.....                                                       | XXX                                                                       |      |      |      |      |      |       |        |        | .....0   |                                          |
| 4. 2010.....                                                       | XXX                                                                       | XXX  |      |      |      |      |       |        |        | .....0   |                                          |
| 5. 2011.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |       |        |        | .....0   |                                          |
| 6. 2012.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |       |        |        | .....0   |                                          |
| 7. 2013.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |       |        |        | .....0   |                                          |
| 8. 2014.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 4,271 | 4,458  | 4,458  | 4,458    |                                          |
| 9. 2015.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 10,374 | 10,537 | 10,537   |                                          |
| 10. 2016.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | 11,768 | 11,768   |                                          |
| 11. 2017.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | 12,126   | 12,126                                   |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | XXX..... | 12,126                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                                           |      |      |      |      |      | 4,271 | 10,561 | 11,931 | 12,126   | XXX                                      |

**SECTION 2**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) |      |      |      |      |      |       |        |        |          | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|--------------------------------------------------------------|------|------|------|------|------|-------|--------|--------|----------|------------------------------------------|
|                                                                    | 1                                                            | 2    | 3    | 4    | 5    | 6    | 7     | 8      | 9      | 10       |                                          |
|                                                                    | 2008                                                         | 2009 | 2010 | 2011 | 2012 | 2013 | 2014  | 2015   | 2016   | 2017     |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |       |        |        | .....0   |                                          |
| 2. 2008.....                                                       |                                                              |      |      |      |      |      |       |        |        | .....0   |                                          |
| 3. 2009.....                                                       | XXX                                                          |      |      |      |      |      |       |        |        | .....0   |                                          |
| 4. 2010.....                                                       | XXX                                                          | XXX  |      |      |      |      |       |        |        | .....0   |                                          |
| 5. 2011.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |       |        |        | .....0   |                                          |
| 6. 2012.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |       |        |        | .....0   |                                          |
| 7. 2013.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |       |        |        | .....0   |                                          |
| 8. 2014.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | 4,271 | 4,458  | 4,458  | 4,458    |                                          |
| 9. 2015.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 10,374 | 10,537 | 10,537   |                                          |
| 10. 2016.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | 11,768 | 11,768   |                                          |
| 11. 2017.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | 12,126   | 12,126                                   |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | XXX..... | 12,126                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                              |      |      |      |      |      | 4,271 | 10,561 | 11,931 | 12,126   | XXX                                      |

**Sch. P - Pt. 6E - Sn. 1**  
**NONE**

**Sch. P - Pt. 6E - Sn. 2**  
**NONE**

**Sch. P - Pt. 6H - Sn. 1A**  
**NONE**

**Sch. P - Pt. 6H - Sn. 2A**  
**NONE**

**Sch. P - Pt. 6H - Sn. 1B**  
**NONE**

**Sch. P - Pt. 6H - Sn. 2B**  
**NONE**

**Sch. P - Pt. 6M - Sn. 1**  
**NONE**

**Sch. P - Pt. 6M - Sn. 2**  
**NONE**

**Sch. P - Pt. 6N - Sn. 1**  
**NONE**

**Sch. P - Pt. 6N - Sn. 2**  
**NONE**

**Sch. P - Pt. 6O - Sn. 1**  
**NONE**

**Sch. P - Pt. 6O - Sn. 2**  
**NONE**

**Sch. P - Pt. 6R - Sn. 1A**  
**NONE**

**Sch. P - Pt. 6R - Sn. 2A**  
**NONE**

**Sch. P - Pt. 6R - Sn. 1B**  
**NONE**

**Sch. P - Pt. 6R - Sn. 2B**  
**NONE**

**Sch. P - Pt. 7A - Sn. 1**  
**NONE**

**Sch. P - Pt. 7A - Sn. 2**  
**NONE**

**Sch. P - Pt. 7A - Sn. 3**  
**NONE**

**Sch. P - Pt. 7A - Sn. 4**  
**NONE**

**Sch. P - Pt. 7A - Sn. 5**  
**NONE**

**Sch. P - Pt. 7B - Sn. 1**  
**NONE**

**Sch. P - Pt. 7B - Sn. 2**  
**NONE**

**Sch. P - Pt. 7B - Sn. 3**  
**NONE**

**Sch. P - Pt. 7B - Sn. 4**  
**NONE**

**Sch. P - Pt. 7B - Sn. 5**  
**NONE**

**Sch. P - Pt. 7B - Sn. 6**  
**NONE**

**Sch. P - Pt. 7B - Sn. 7**  
**NONE**

New Mexico Safety Casualty Company

SCHEDULE P INTERROGATORIES

1.

The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.
- 1.1

Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost?

Yes [ ☐ ] No [ ☒ ]
- If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.
- 1.2

What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?

.....
- 1.3

Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?

Yes [ ☐ ] No [ ☒ ]
- 1.4

Does the company report any DDR reserve as loss or loss adjustment expense reserve?

Yes [ ☐ ] No [ ☒ ]
- 1.5

If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2?

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 1.6

If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

| Years in Which<br>Premiums Were<br>Earned and Losses<br>Were Incurred |             | DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid |                        |
|-----------------------------------------------------------------------|-------------|-----------------------------------------------------------------------------------------------------------------------------|------------------------|
|                                                                       |             | 1                                                                                                                           | 2                      |
|                                                                       |             | Section 1: Occurrence                                                                                                       | Section 2: Claims-Made |
| 1.601                                                                 | Prior.....  | .....                                                                                                                       | .....                  |
| 1.602                                                                 | 2008.....   | .....                                                                                                                       | .....                  |
| 1.603                                                                 | 2009.....   | .....                                                                                                                       | .....                  |
| 1.604                                                                 | 2010.....   | .....                                                                                                                       | .....                  |
| 1.605                                                                 | 2011.....   | .....                                                                                                                       | .....                  |
| 1.606                                                                 | 2012.....   | .....                                                                                                                       | .....                  |
| 1.607                                                                 | 2013.....   | .....                                                                                                                       | .....                  |
| 1.608                                                                 | 2014.....   | .....                                                                                                                       | .....                  |
| 1.609                                                                 | 2015.....   | .....                                                                                                                       | .....                  |
| 1.610                                                                 | 2016.....   | .....                                                                                                                       | .....                  |
| 1.611                                                                 | 2017.....   | .....                                                                                                                       | .....                  |
| 1.612                                                                 | Totals..... | .....0                                                                                                                      | .....0                 |

2.

The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement?

Yes [ ☒ ] No [ ☐ ]

3.

The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement?

Yes [ ☒ ] No [ ☐ ]

4.

Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10?

Yes [ ☐ ] No [ ☒ ]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5.

What were the net premiums in force at the end of the year for: (in thousands of dollars)
- 5.1 Fidelity

.....
- 5.2 Surety

.....

6.

Claim count information is reported per claim or per claimant. (Indicate which).

PER CLAIMANT
- If not the same in all years, explain in Interrogatory 7.

- 7.1

The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses?

Yes [ ☐ ] No [ ☒ ]
- 7.2

An extended statement may be attached.

New Mexico Safety Casualty Company  
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN  
Allocated by States and Territories

|              |                               | 1             | Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken |                        | 4                                                              | 5                                      | 6                      | 7                    | 8                                                    | 9                                                                       |
|--------------|-------------------------------|---------------|--------------------------------------------------------------------------------------------------------------|------------------------|----------------------------------------------------------------|----------------------------------------|------------------------|----------------------|------------------------------------------------------|-------------------------------------------------------------------------|
|              |                               |               | 2                                                                                                            | 3                      |                                                                |                                        |                        |                      |                                                      |                                                                         |
| States, Etc. |                               | Active Status | Direct Premiums Written                                                                                      | Direct Premiums Earned | Dividends Paid or Credited to Policyholders on Direct Business | Direct Losses Paid (Deducting Salvage) | Direct Losses Incurred | Direct Losses Unpaid | Finance and Service Charges not Included in Premiums | Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2) |
| 1.           | Alabama.....AL                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 2.           | Alaska.....AK                 | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 3.           | Arizona.....AZ                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 4.           | Arkansas.....AR               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 5.           | California.....CA             | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 6.           | Colorado.....CO               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 7.           | Connecticut.....CT            | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 8.           | Delaware.....DE               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 9.           | District of Columbia.....DC   | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 10.          | Florida.....FL                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 11.          | Georgia.....GA                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 12.          | Hawaii.....HI                 | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 13.          | Idaho.....ID                  | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 14.          | Illinois.....IL               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 15.          | Indiana.....IN                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 16.          | Iowa.....IA                   | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 17.          | Kansas.....KS                 | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 18.          | Kentucky.....KY               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 19.          | Louisiana.....LA              | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 20.          | Maine.....ME                  | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 21.          | Maryland.....MD               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 22.          | Massachusetts.....MA          | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 23.          | Michigan.....MI               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 24.          | Minnesota.....MN              | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 25.          | Mississippi.....MS            | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 26.          | Missouri.....MO               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 27.          | Montana.....MT                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 28.          | Nebraska.....NE               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 29.          | Nevada.....NV                 | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 30.          | New Hampshire.....NH          | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 31.          | New Jersey.....NJ             | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 32.          | New Mexico.....NM             | ...L....      | 11,512,747                                                                                                   | 11,615,102             |                                                                | 2,298,649                              | 4,733,681              | 9,103,341            |                                                      |                                                                         |
| 33.          | New York.....NY               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 34.          | North Carolina.....NC         | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 35.          | North Dakota.....ND           | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 36.          | Ohio.....OH                   | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 37.          | Oklahoma.....OK               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 38.          | Oregon.....OR                 | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 39.          | Pennsylvania.....PA           | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 40.          | Rhode Island.....RI           | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 41.          | South Carolina.....SC         | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 42.          | South Dakota.....SD           | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 43.          | Tennessee.....TN              | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 44.          | Texas.....TX                  | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 45.          | Utah.....UT                   | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 46.          | Vermont.....VT                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 47.          | Virginia.....VA               | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 48.          | Washington.....WA             | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 49.          | West Virginia.....WV          | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 50.          | Wisconsin.....WI              | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 51.          | Wyoming.....WY                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 52.          | American Samoa.....AS         | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 53.          | Guam.....GU                   | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 54.          | Puerto Rico.....PR            | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 55.          | US Virgin Islands.....VI      | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 56.          | Northern Mariana Islands...MP | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 57.          | Canada.....CAN                | ...N....      |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 58.          | Aggregate Other Alien.....OT  | XXX           | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                       |
| 59.          | Totals.....                   | (a)....1      | 11,512,747                                                                                                   | 11,615,102             | 0                                                              | 2,298,649                              | 4,733,681              | 9,103,341            | 0                                                    | 0                                                                       |

DETAILS OF WRITE-INS

|                                                                      |     |   |   |   |   |   |   |   |   |
|----------------------------------------------------------------------|-----|---|---|---|---|---|---|---|---|
| 58001. ....                                                          | XXX |   |   |   |   |   |   |   |   |
| 58002. ....                                                          | XXX |   |   |   |   |   |   |   |   |
| 58003. ....                                                          | XXX |   |   |   |   |   |   |   |   |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)   | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;  
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.

Explanation of Basis of Allocation of Premiums by States, etc.

Premiums are allocated to those states where the insured risks are located.

(a) Insert the number of D and L responses except for Canada and Other Alien.

SCHEDULE T - PART 2

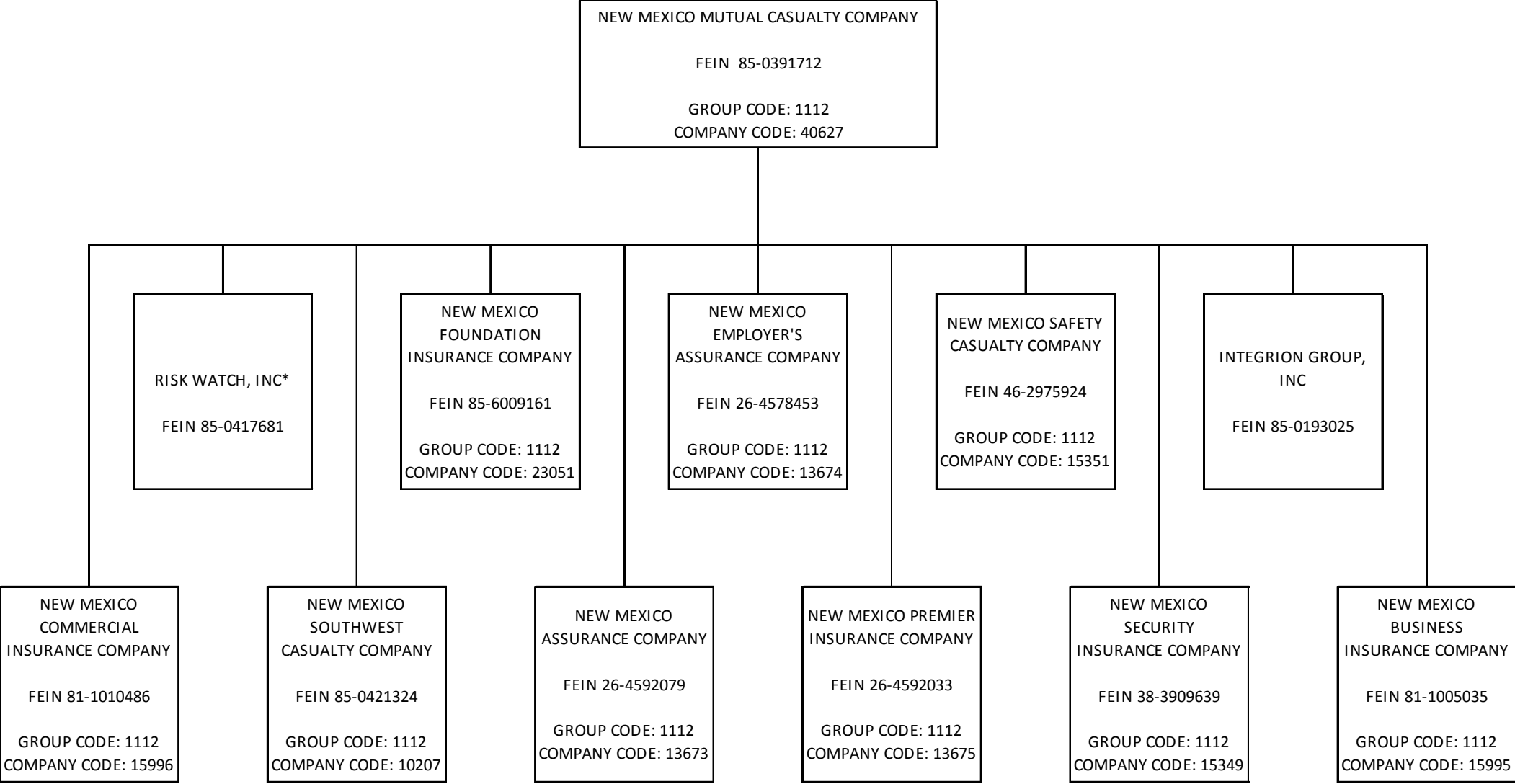
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

|              |                                | Direct Business Only                |                                          |                                                  |                                               |                                |
|--------------|--------------------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|-----------------------------------------------|--------------------------------|
|              |                                | 1<br>Life<br>(Group and Individual) | 2<br>Annuities<br>(Group and Individual) | 3<br>Disability Income<br>(Group and Individual) | 4<br>Long-Term Care<br>(Group and Individual) | 5<br>Deposit-Type<br>Contracts |
| States, Etc. |                                |                                     |                                          |                                                  |                                               | 6<br>Totals                    |
| 1.           | Alabama.....AL                 |                                     |                                          |                                                  |                                               | .....0                         |
| 2.           | Alaska.....AK                  |                                     |                                          |                                                  |                                               | .....0                         |
| 3.           | Arizona.....AZ                 |                                     |                                          |                                                  |                                               | .....0                         |
| 4.           | Arkansas.....AR                |                                     |                                          |                                                  |                                               | .....0                         |
| 5.           | California.....CA              |                                     |                                          |                                                  |                                               | .....0                         |
| 6.           | Colorado.....CO                |                                     |                                          |                                                  |                                               | .....0                         |
| 7.           | Connecticut.....CT             |                                     |                                          |                                                  |                                               | .....0                         |
| 8.           | Delaware.....DE                |                                     |                                          |                                                  |                                               | .....0                         |
| 9.           | District of Columbia.....DC    |                                     |                                          |                                                  |                                               | .....0                         |
| 10.          | Florida.....FL                 |                                     |                                          |                                                  |                                               | .....0                         |
| 11.          | Georgia.....GA                 |                                     |                                          |                                                  |                                               | .....0                         |
| 12.          | Hawaii.....HI                  |                                     |                                          |                                                  |                                               | .....0                         |
| 13.          | Idaho.....ID                   |                                     |                                          |                                                  |                                               | .....0                         |
| 14.          | Illinois.....IL                |                                     |                                          |                                                  |                                               | .....0                         |
| 15.          | Indiana.....IN                 |                                     |                                          |                                                  |                                               | .....0                         |
| 16.          | Iowa.....IA                    |                                     |                                          |                                                  |                                               | .....0                         |
| 17.          | Kansas.....KS                  |                                     |                                          |                                                  |                                               | .....0                         |
| 18.          | Kentucky.....KY                |                                     |                                          |                                                  |                                               | .....0                         |
| 19.          | Louisiana.....LA               |                                     |                                          |                                                  |                                               | .....0                         |
| 20.          | Maine.....ME                   |                                     |                                          |                                                  |                                               | .....0                         |
| 21.          | Maryland.....MD                |                                     |                                          |                                                  |                                               | .....0                         |
| 22.          | Massachusetts.....MA           |                                     |                                          |                                                  |                                               | .....0                         |
| 23.          | Michigan.....MI                |                                     |                                          |                                                  |                                               | .....0                         |
| 24.          | Minnesota.....MN               |                                     |                                          |                                                  |                                               | .....0                         |
| 25.          | Mississippi.....MS             |                                     |                                          |                                                  |                                               | .....0                         |
| 26.          | Missouri.....MO                |                                     |                                          |                                                  |                                               | .....0                         |
| 27.          | Montana.....MT                 |                                     |                                          |                                                  |                                               | .....0                         |
| 28.          | Nebraska.....NE                |                                     |                                          |                                                  |                                               | .....0                         |
| 29.          | Nevada.....NV                  |                                     |                                          |                                                  |                                               | .....0                         |
| 30.          | New Hampshire.....NH           |                                     |                                          |                                                  |                                               | .....0                         |
| 31.          | New Jersey.....NJ              |                                     |                                          |                                                  |                                               | .....0                         |
| 32.          | New Mexico.....NM              |                                     |                                          |                                                  |                                               | .....0                         |
| 33.          | New York.....NY                |                                     |                                          |                                                  |                                               | .....0                         |
| 34.          | North Carolina.....NC          |                                     |                                          |                                                  |                                               | .....0                         |
| 35.          | North Dakota.....ND            |                                     |                                          |                                                  |                                               | .....0                         |
| 36.          | Ohio.....OH                    |                                     |                                          |                                                  |                                               | .....0                         |
| 37.          | Oklahoma.....OK                |                                     |                                          |                                                  |                                               | .....0                         |
| 38.          | Oregon.....OR                  |                                     |                                          |                                                  |                                               | .....0                         |
| 39.          | Pennsylvania.....PA            |                                     |                                          |                                                  |                                               | .....0                         |
| 40.          | Rhode Island.....RI            |                                     |                                          |                                                  |                                               | .....0                         |
| 41.          | South Carolina.....SC          |                                     |                                          |                                                  |                                               | .....0                         |
| 42.          | South Dakota.....SD            |                                     |                                          |                                                  |                                               | .....0                         |
| 43.          | Tennessee.....TN               |                                     |                                          |                                                  |                                               | .....0                         |
| 44.          | Texas.....TX                   |                                     |                                          |                                                  |                                               | .....0                         |
| 45.          | Utah.....UT                    |                                     |                                          |                                                  |                                               | .....0                         |
| 46.          | Vermont.....VT                 |                                     |                                          |                                                  |                                               | .....0                         |
| 47.          | Virginia.....VA                |                                     |                                          |                                                  |                                               | .....0                         |
| 48.          | Washington.....WA              |                                     |                                          |                                                  |                                               | .....0                         |
| 49.          | West Virginia.....WV           |                                     |                                          |                                                  |                                               | .....0                         |
| 50.          | Wisconsin.....WI               |                                     |                                          |                                                  |                                               | .....0                         |
| 51.          | Wyoming.....WY                 |                                     |                                          |                                                  |                                               | .....0                         |
| 52.          | American Samoa.....AS          |                                     |                                          |                                                  |                                               | .....0                         |
| 53.          | Guam.....GU                    |                                     |                                          |                                                  |                                               | .....0                         |
| 54.          | Puerto Rico.....PR             |                                     |                                          |                                                  |                                               | .....0                         |
| 55.          | US Virgin Islands.....VI       |                                     |                                          |                                                  |                                               | .....0                         |
| 56.          | Northern Mariana Islands....MP |                                     |                                          |                                                  |                                               | .....0                         |
| 57.          | Canada.....CAN                 |                                     |                                          |                                                  |                                               | .....0                         |
| 58.          | Aggregate Other Alien.....OT   |                                     |                                          |                                                  |                                               | .....0                         |
| 59.          | Totals.....                    | .....0                              | .....0                                   | .....0                                           | .....0                                        | .....0                         |

NONE

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
PART 1 – ORGANIZATIONAL CHART



\* COMPANY IS DORMANT

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                            | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                            | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16    |
|------------|------------------------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|----------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|-------|
| Group Code | Group Name                   | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates  | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *     |
| Members    |                              |                   |              |              |       |                                                                        |                                              |                      |                                  |                                                |                                                                                   |                                            |                                            |                                  |       |
| 1112       | New Mexico Mutual Group..... | 40627...          | 85-0391712.. | .....        | ..... | .....                                                                  | New Mexico Mutual Casualty Company.....      | NM.....              | UDP.....                         | .....                                          | .....                                                                             | .....                                      | .....                                      | .....N.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 10207...          | 85-0421324.. | .....        | ..... | .....                                                                  | New Mexico Southwest Casualty Company.....   | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 23051...          | 85-6009161.. | .....        | ..... | .....                                                                  | New Mexico Foundation Insurance Company..... | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 13675...          | 26-4592033.. | .....        | ..... | .....                                                                  | New Mexico Premier Insurance Company.....    | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 13674...          | 26-4592079.. | .....        | ..... | .....                                                                  | New Mexico Assurance Company.....            | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 13673...          | 26-4578453.. | .....        | ..... | .....                                                                  | New Mexico Employers' Assurance Company...   | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | .....             | 85-0193025.. | .....        | ..... | .....                                                                  | Integrion Group.....                         | NM.....              | NIA.....                         | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 15351...          | 46-2975924.. | .....        | ..... | .....                                                                  | New Mexico Safety Casualty Company.....      | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 15349...          | 38-3909639.. | .....        | ..... | .....                                                                  | New Mexico Security Insurance Company.....   | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 15995...          | 81-1005035.. | .....        | ..... | .....                                                                  | New Mexico Business Insurance Company.....   | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |
| 1112       | New Mexico Mutual Group..... | 15996...          | 81-1010486.. | .....        | ..... | .....                                                                  | New Mexico Commercial Insurance Company..    | NM.....              | IA.....                          | New Mexico Mutual Casualty Company.....        | Owenership.....                                                                   | ....100.000                                | New Mexico Mutual Casualty Company.....    | .....Y.....                      | ..... |

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1                       | 2                   | 3                                                              | 4                        | 5                        | 6                                                                                                                   | 7                                                                                                                                       | 8                                                       | 9                                                                         | 10    | 11                                                                                                 | 12               | 13                                                                                                      |
|-------------------------|---------------------|----------------------------------------------------------------|--------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|---------------------------------------------------------------------------|-------|----------------------------------------------------------------------------------------------------|------------------|---------------------------------------------------------------------------------------------------------|
| NAIC<br>Company<br>Code | ID<br>Number        | Names of Insurers<br>and Parent, Subsidiaries<br>or Affiliates | Shareholder<br>Dividends | Capital<br>Contributions | Purchases, Sales<br>or Exchanges of<br>Loans, Securities,<br>Real Estate,<br>Mortgage Loans or<br>Other Investments | Income/<br>(Disbursements)<br>Incurred in<br>Connection with<br>Guarantees or<br>Undertakings<br>for the Benefit<br>of any Affiliate(s) | Management<br>Agreements<br>and<br>Service<br>Contracts | Income/<br>(Disbursements)<br>Incurred under<br>Reinsurance<br>Agreements | *     | Any Other<br>Material Activity<br>Not in the<br>Ordinary<br>Course of the<br>Insurer's<br>Business | Totals           | Reinsurance<br>Recoverable/<br>(Payable) on<br>Losses and/or<br>Reserve Credit<br>Taken/<br>(Liability) |
| Affiliated Transactions |                     |                                                                |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |       |                                                                                                    |                  |                                                                                                         |
| 40627.....              | 85-0391712.....     | New Mexico Mutual Casualty Company.....                        | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....(10,608,825)                                       | .....10,465,196                                                           | ..... | .....                                                                                              | .....(143,629)   | .....(179,305,000)                                                                                      |
| 10207.....              | 85-0421324.....     | New Mexico Southwest Casualty Company.....                     | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....2,801,930                                          | .....(2,580,673)                                                          | ..... | .....                                                                                              | .....221,257     | .....43,464,000                                                                                         |
| 23051.....              | 85-6009161.....     | New Mexico Foundation Insurance Company.....                   | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....1,830,577                                          | .....(3,014,411)                                                          | ..... | .....                                                                                              | .....(1,183,834) | .....31,933,000                                                                                         |
| 13675.....              | 26-4592033.....     | New Mexico Premier Insurance Company.....                      | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....2,106,739                                          | .....(348,741)                                                            | ..... | .....                                                                                              | .....1,757,998   | .....13,001,000                                                                                         |
| 13674.....              | 26-4592079.....     | New Mexico Assurance Company.....                              | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....3,098,509                                          | .....(1,294,169)                                                          | ..... | .....                                                                                              | .....1,804,340   | .....44,910,000                                                                                         |
| 13673.....              | 26-4578453.....     | New Mexico Employers' Assurance Company.....                   | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....245,280                                            | .....208,137                                                              | ..... | .....                                                                                              | .....453,417     | .....25,383,000                                                                                         |
| 15351.....              | 46-2975924.....     | New Mexico Safety Casualty Company.....                        | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....184,969                                            | .....(2,288,497)                                                          | ..... | .....                                                                                              | .....(2,103,528) | .....11,131,000                                                                                         |
| 15349.....              | 38-3909639.....     | New Mexico Security Insurance Company.....                     | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....196,868                                            | .....(1,138,320)                                                          | ..... | .....                                                                                              | .....(941,452)   | .....8,944,000                                                                                          |
| 15995.....              | 81-1005035.....     | New Mexico Business Insurance Company.....                     | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....40,965                                             | .....13,618                                                               | ..... | .....                                                                                              | .....54,583      | .....240,000                                                                                            |
| 15996.....              | 81-1010486.....     | New Mexico Commercial Insurance Company.....                   | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....43,277                                             | .....(22,140)                                                             | ..... | .....                                                                                              | .....21,137      | .....299,000                                                                                            |
| .....                   | 85-0193025.....     | Integriion Group.....                                          | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....59,711                                             | .....                                                                     | ..... | .....                                                                                              | .....59,711      | .....                                                                                                   |
| 9999999.                | Control Totals..... | .....                                                          | .....0                   | .....0                   | .....0                                                                                                              | .....0                                                                                                                                  | .....0                                                  | .....0                                                                    | XXX   | .....0                                                                                             | .....0           | .....0                                                                                                  |

New Mexico Safety Casualty Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

| MARCH FILING  |                                                                                                                                                                                                                                   | Responses |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|
| 1.            | Will an actuarial opinion be filed by March 1?                                                                                                                                                                                    | YES       |
| 2.            | Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?                                                                                                                                        | YES       |
| 3.            | Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?                                                                                                                                                | YES       |
| 4.            | Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?                                                                                                                     | YES       |
| APRIL FILING  |                                                                                                                                                                                                                                   |           |
| 5.            | Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?                                                                                                                                   | YES       |
| 6.            | Will the Management's Discussion and Analysis be filed by April 1?                                                                                                                                                                | YES       |
| 7.            | Will the Supplemental Investment Risks Interrogatories be filed by April 1?                                                                                                                                                       | YES       |
| MAY FILING    |                                                                                                                                                                                                                                   |           |
| 8.            | Will this company be included in a combined annual statement that is filed with the NAIC by May 1?                                                                                                                                | YES       |
| JUNE FILING   |                                                                                                                                                                                                                                   |           |
| 9.            | Will an audited financial report be filed by June 1?                                                                                                                                                                              | YES       |
| 10.           | Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?                                                                                                         | YES       |
| AUGUST FILING |                                                                                                                                                                                                                                   |           |
| 11.           | Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? | YES       |

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

| MARCH FILING  |                                                                                                                                                                                                  |                 |
|---------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|
| 12.           | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?                                                                                           | NO              |
| 13.           | Will the Financial Guaranty Insurance Exhibit be filed by March 1?                                                                                                                               | NO              |
| 14.           | Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?                                                                           | NO              |
| 15.           | Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?                                                                                                 | NO              |
| 16.           | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?                                                                                                 | NO              |
| 17.           | Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?                                                                                                                     | NO              |
| 18.           | Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?                                                        | SEE EXPLANATION |
| 19.           | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                        | NO              |
| 20.           | Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?                                                 | YES             |
| 21.           | Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                         | SEE EXPLANATION |
| 22.           | Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?                                                                                    | SEE EXPLANATION |
| 23.           | Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                                       | NO              |
| 24.           | Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?                                                                         | NO              |
| 25.           | Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | SEE EXPLANATION |
| 26.           | Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?       | SEE EXPLANATION |
| 27.           | Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?                     | SEE EXPLANATION |
| 28.           | Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?                  | NO              |
| APRIL FILING  |                                                                                                                                                                                                  |                 |
| 29.           | Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?                                                                                            | NO              |
| 30.           | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?                                                                                  | NO              |
| 31.           | Will the Accident and Health Policy Experience Exhibit be filed by April 1?                                                                                                                      | NO              |
| 32.           | Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?                                                                        | NO              |
| 33.           | Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?                                   | NO              |
| 34.           | Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?                                                             | NO              |
| AUGUST FILING |                                                                                                                                                                                                  |                 |
| 35.           | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?                                                                           | SEE EXPLANATION |

New Mexico Safety Casualty Company

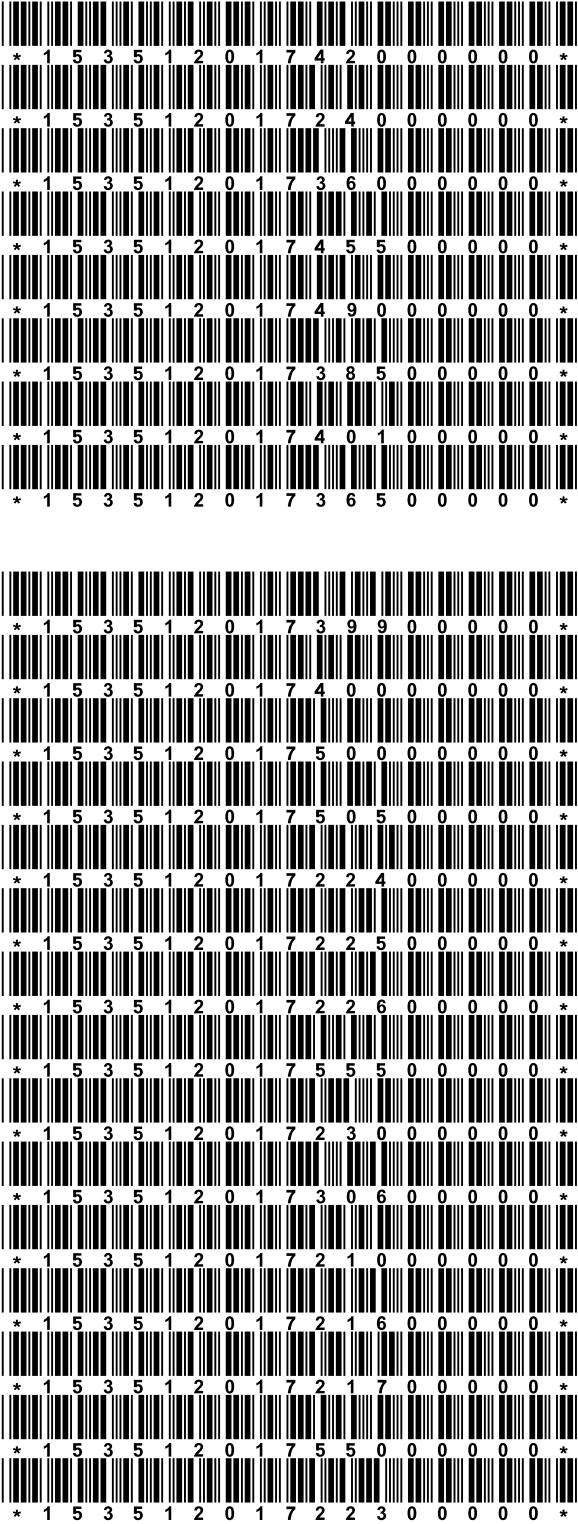
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATION:

BAR CODE:

1.
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. Not required per response to Interrogatory #9.
19. The data for this supplement is not required to be filed.
20.
21. Company not required to file. Entity only engages in a 100% quota share with an affiliate filing an attestation supplement.
22. There are no exceptions to the Reinsurance Attestation Supplement.
23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. An approval will not be filed as the Company's independent certified public accountant retained to complete the annual audit rotates the lead audit partner on our engagement as specified.
26. An approval from the state of domicile for relief is not necessary and as a result will not be filed.
27. An approval from the state of domicile for relief is not necessary and as a result will not be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The data for this supplement is not required to be filed.
35. Company is not required to file per NMAC 13.2.5.22.



SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                 | Gross<br>Investment Holdings |            | Admitted Assets as Reported<br>in the Annual Statement |                                                       |                                 |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|------------|--------------------------------------------------------|-------------------------------------------------------|---------------------------------|------------|
|                                                                                                                                                       | 1                            | 2          | 3                                                      | 4                                                     | 5                               | 6          |
|                                                                                                                                                       | Amount                       | Percentage | Amount                                                 | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage |
| 1. Bonds:                                                                                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.1 U.S. treasury securities.....                                                                                                                     | 957,679                      | 29.9       | 957,679                                                |                                                       | 957,679                         | 29.9       |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                              |            |                                                        |                                                       |                                 |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                              |            |                                                        |                                                       |                                 |            |
| 1.41 States, territories and possessions general obligations.....                                                                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.43 Revenue and assessment obligations.....                                                                                                          |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.44 Industrial development and similar obligations.....                                                                                              |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                              |            |                                                        |                                                       |                                 |            |
| 1.51 Pass-through securities:                                                                                                                         |                              |            |                                                        |                                                       |                                 |            |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     | 86,052                       | 2.7        | 86,053                                                 |                                                       | 86,053                          | 2.7        |
| 1.513 All other.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.52 CMOs and REMICs:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            | 404,796                      | 12.6       | 404,796                                                |                                                       | 404,796                         | 12.6       |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 1.523 All other.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                              |            |                                                        |                                                       |                                 |            |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 979,368                      | 30.6       | 979,368                                                |                                                       | 979,368                         | 30.6       |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          | 100,382                      | 3.1        | 100,382                                                |                                                       | 100,382                         | 3.1        |
| 2.3 Affiliated securities.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3. Equity interests:                                                                                                                                  |                              |            |                                                        |                                                       |                                 |            |
| 3.1 Investments in mutual funds.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.2 Preferred stocks:                                                                                                                                 |                              |            |                                                        |                                                       |                                 |            |
| 3.21 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.22 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                              |            |                                                        |                                                       |                                 |            |
| 3.31 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.32 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.4 Other equity securities:                                                                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.41 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.42 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                              |            |                                                        |                                                       |                                 |            |
| 3.51 Affiliated.....                                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 3.52 Unaffiliated.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4. Mortgage loans:                                                                                                                                    |                              |            |                                                        |                                                       |                                 |            |
| 4.1 Construction and land development.....                                                                                                            |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.2 Agricultural.....                                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.3 Single family residential properties.....                                                                                                         |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.4 Multifamily residential properties.....                                                                                                           |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.5 Commercial loans.....                                                                                                                             |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 4.6 Mezzanine real estate loans.....                                                                                                                  |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5. Real estate investments:                                                                                                                           |                              |            |                                                        |                                                       |                                 |            |
| 5.1 Property occupied by company.....                                                                                                                 |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 6. Contract loans.....                                                                                                                                |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 7. Derivatives.....                                                                                                                                   |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 8. Receivables for securities.....                                                                                                                    |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                |                              | 0.0        |                                                        | XXX                                                   | XXX                             | XXX        |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 675,990                      | 21.1       | 675,990                                                |                                                       | 675,990                         | 21.1       |
| 11. Other invested assets.....                                                                                                                        |                              | 0.0        |                                                        |                                                       | 0                               | 0.0        |
| 12. Total invested assets.....                                                                                                                        | 3,204,267                    | 100.0      | 3,204,268                                              | 0                                                     | 3,204,268                       | 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.....                         |  | 2,442,078 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |  | 199,766   |
| 3.  | Accrual of discount.....                                                             |  | 1,393     |
| 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.....                               |  |           |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |  | 107,259   |
| 7.  | Deduct amortization of premium.....                                                  |  | 7,701     |
| 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. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... |  | 2,528,277 |
| 11. | Deduct total nonadmitted amounts.....                                                |  |           |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |  | 2,528,277 |

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 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | 957,679                              | 943,752         | 957,258          | 960,000                    |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | 957,679                              | 943,752         | 957,258          | 960,000                    |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  |                                      |                 |                  |                            |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | 490,849                              | 489,304         | 491,631          | 487,313                    |
| Industrial and Miscellaneous, SVO Identified<br>Funds and Hybrid Securities (Unaffiliated)                                                                                      | 8. United States.....           | 979,368                              | 982,355         | 993,181          | 975,000                    |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        | 100,381                              | 100,055         | 101,435          | 100,000                    |
|                                                                                                                                                                                 | 11. Totals.....                 | 1,079,749                            | 1,082,410       | 1,094,616        | 1,075,000                  |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | 2,528,277                            | 2,515,466       | 2,543,505        | 2,522,313                  |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | 0                                    | 0               | 0                |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | 0                                    | 0               | 0                |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 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..... | 2,528,277                            | 2,515,466       | 2,543,505        |                            |

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

5015

| 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 10.7 | 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.....                                                                   |                        | 757,894                             | 199,785                               |                                        |                       | XXX                      | 957,679                    | 37.9                                 | 897,456                                | 34.8                              | 957,679                        |                                     |
| 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                      | 757,894                             | 199,785                               | 0                                      | 0                     | XXX                      | 957,679                    | 37.9                                 | 897,456                                | 34.8                              | 957,679                        | 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.....                                                                   | 92,923                 | 260,295                             | 118,735                               | 18,660                                 | 236                   | XXX                      | 490,849                    | 19.4                                 | 598,880                                | 23.2                              | 490,849                        |                                     |
| 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.....                                                                   | 92,923                 | 260,295                             | 118,735                               | 18,660                                 | 236                   | XXX                      | 490,849                    | 19.4                                 | 598,880                                | 23.2                              | 490,849                        | 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

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 10.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 6.1 NAIC 1.....                                | 552,477           | 300,215                        |                                  |                                   |                  | XXX                 | 852,692               | 33.7                            | 658,346                           | 25.5                        | 852,693                  |                               |
| 6.2 NAIC 2.....                                | 99,937            | 127,120                        |                                  |                                   |                  | XXX                 | 227,057               | 9.0                             | 427,425                           | 16.6                        | 227,058                  |                               |
| 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.....                                | 652,414           | 427,335                        | 0                                | 0                                 | 0                | XXX                 | 1,079,749             | 42.7                            | 1,085,771                         | 42.0                        | 1,079,751                | 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                             |

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

SI07

| 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 10.7 | 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) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1 NAIC 1.....                                            | (d).....645,400        | .....1,318,404                      | .....318,520                          | .....18,660                            | .....236              | .....0                   | .....2,301,220             | .....91.0                            | .....XXX.....                          | .....XXX.....                     | .....2,301,221                 | .....0                              |
| 10.2 NAIC 2.....                                            | (d).....99,937         | .....127,120                        | .....0                                | .....0                                 | .....0                | .....0                   | .....227,057               | .....9.0                             | .....XXX.....                          | .....XXX.....                     | .....227,058                   | .....0                              |
| 10.3 NAIC 3.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.4 NAIC 4.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.5 NAIC 5.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | .....XXX.....                          | .....XXX.....                     | .....0                         | .....0                              |
| 10.7 Totals.....                                            | .....745,337           | .....1,445,524                      | .....318,520                          | .....18,660                            | .....236              | .....0                   | (b).....2,528,277          | .....100.0                           | .....XXX.....                          | .....XXX.....                     | .....2,528,279                 | .....0                              |
| 10.8 Line 10.7 as a % of Col. 7.....                        | .....29.5              | .....57.2                           | .....12.6                             | .....0.7                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....100.0                     | .....0.0                            |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | .....247,236           | .....1,723,512                      | .....153,844                          | .....29,714                            | .....377              | .....                    | .....XXX.....              | .....XXX.....                        | .....2,154,683                         | .....83.4                         | .....2,154,682                 | .....                               |
| 11.2 NAIC 2.....                                            | .....                  | .....427,425                        | .....                                 | .....                                  | .....                 | .....                    | .....XXX.....              | .....XXX.....                        | .....427,425                           | .....16.6                         | .....427,425                   | .....                               |
| 11.3 NAIC 3.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....XXX.....              | .....XXX.....                        | .....0                                 | .....0.0                          | .....                          | .....                               |
| 11.4 NAIC 4.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....XXX.....              | .....XXX.....                        | .....0                                 | .....0.0                          | .....                          | .....                               |
| 11.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....XXX.....              | .....XXX.....                        | (c).....0                              | .....0.0                          | .....                          | .....                               |
| 11.6 NAIC 6.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....XXX.....              | .....XXX.....                        | (c).....0                              | .....0.0                          | .....                          | .....                               |
| 11.7 Totals.....                                            | .....247,236           | .....2,150,937                      | .....153,844                          | .....29,714                            | .....377              | .....0                   | .....XXX.....              | .....XXX.....                        | (b).....2,582,108                      | .....100.0                        | .....2,582,107                 | .....0                              |
| 11.8 Line 11.7 as a % of Col. 9.....                        | .....9.6               | .....83.3                           | .....6.0                              | .....1.2                               | .....0.0              | .....0.0                 | .....XXX.....              | .....XXX.....                        | .....100.0                             | .....XXX.....                     | .....100.0                     | .....0.0                            |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....645,400           | .....1,318,404                      | .....318,520                          | .....18,660                            | .....236              | .....                    | .....2,301,220             | .....91.0                            | .....2,154,682                         | .....83.4                         | .....2,301,220                 | .....XXX.....                       |
| 12.2 NAIC 2.....                                            | .....99,937            | .....127,120                        | .....                                 | .....                                  | .....                 | .....                    | .....227,057               | .....9.0                             | .....427,425                           | .....16.6                         | .....227,057                   | .....XXX.....                       |
| 12.3 NAIC 3.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.4 NAIC 4.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.6 NAIC 6.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....0                         | .....XXX.....                       |
| 12.7 Totals.....                                            | .....745,337           | .....1,445,524                      | .....318,520                          | .....18,660                            | .....236              | .....0                   | .....2,528,277             | .....100.0                           | .....2,582,107                         | .....100.0                        | .....2,528,277                 | .....XXX.....                       |
| 12.8 Line 12.7 as a % of Col. 7.....                        | .....29.5              | .....57.2                           | .....12.6                             | .....0.7                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....100.0                     | .....XXX.....                       |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10..... | .....29.5              | .....57.2                           | .....12.6                             | .....0.7                               | .....0.0              | .....0.0                 | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                     | .....100.0                     | .....XXX.....                       |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.2 NAIC 2.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.3 NAIC 3.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.4 NAIC 4.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.5 NAIC 5.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.6 NAIC 6.....                                            | .....                  | .....                               | .....                                 | .....                                  | .....                 | .....                    | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 13.7 Totals.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | .....XXX.....                  | .....0                              |
| 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.....                     | .....XXX.....                  | .....0.0                            |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10..... | .....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, \$.0 prior year of bonds with Z designations and \$.0 current year, \$.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. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.0 current year, \$.0 prior year of bonds with 5\* designations and \$.0 current year, \$.0 prior year of bonds with 6\* designations. "5\*" 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

801S

| Distribution by Type |                                                                                        | 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 10.6 | 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 |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 1.1                  | Issuer Obligations.....                                                                |                        | 757,894                             | 199,785                               |                                        |                       | .XXX.                    | 957,679                    | 37.9                                 | 897,456                                | 34.8                              | 957,679                        |                                 |
| 1.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 1.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 1.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 1.5                  | Totals.....                                                                            | .0                     | 757,894                             | 199,785                               | .0                                     | .0                    | .XXX.                    | 957,679                    | 37.9                                 | 897,456                                | 34.8                              | 957,679                        | .0                              |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 2.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 2.5                  | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 3.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 3.5                  | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 4.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 4.5                  | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 5.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 5.2                  | Residential Mortgage-Backed Securities.....                                            | 92,923                 | 260,295                             | 118,735                               | 18,660                                 | .236                  | .XXX.                    | 490,849                    | 19.4                                 | 598,880                                | 23.2                              | 490,849                        |                                 |
| 5.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 5.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 5.5                  | Totals.....                                                                            | 92,923                 | 260,295                             | 118,735                               | 18,660                                 | .236                  | .XXX.                    | 490,849                    | 19.4                                 | 598,880                                | 23.2                              | 490,849                        | .0                              |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 6.1                  | Issuer Obligations.....                                                                | 652,414                | 427,336                             |                                       |                                        |                       | .XXX.                    | 1,079,750                  | 42.7                                 | 1,085,771                              | 42.0                              | 1,079,750                      |                                 |
| 6.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 6.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 6.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 6.5                  | Totals.....                                                                            | 652,414                | 427,336                             | .0                                    | .0                                     | .0                    | .XXX.                    | 1,079,750                  | 42.7                                 | 1,085,771                              | 42.0                              | 1,079,750                      | .0                              |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 7.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 7.5                  | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                 | .0                                     | .0.0                              | .0                             | .0                              |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 8.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                 |                                        | .0.0                              |                                |                                 |
| 8.5                  | 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<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 10.6 | 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 |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. <b>SVO Identified Funds</b>                              |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 9.1 Exchange Traded Funds Identified by the SVO.....        | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 9.2 Bond Mutual Funds Identified by the SVO.....            | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                 |
| 9.3 Totals.....                                             | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                               |
| 10. <b>Total Bonds Current Year</b>                         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 10.1 Issuer Obligations.....                                | 652,414                | 1,185,230                           | 199,785                               | 0                                      | 0                     | XXX                      | 2,037,429                  | 80.6                                 | XXX                                    | XXX                               | 2,037,429                      | 0                               |
| 10.2 Residential Mortgage-Backed Securities.....            | 92,923                 | 260,295                             | 118,735                               | 18,660                                 | 236                   | XXX                      | 490,849                    | 19.4                                 | XXX                                    | XXX                               | 490,849                        | 0                               |
| 10.3 Commercial Mortgage-Backed Securities.....             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.4 Other Loan-Backed and Structured Securities.....       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | XXX                                    | XXX                               | 0                              | 0                               |
| 10.6 Totals.....                                            | 745,337                | 1,445,525                           | 318,520                               | 18,660                                 | 236                   | 0                        | 2,528,278                  | 100.0                                | XXX                                    | XXX                               | 2,528,278                      | 0                               |
| 10.7 Line 10.6 as a % of Col. 7.....                        | 29.5                   | 57.2                                | 12.6                                  | 0.7                                    | 0.0                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | 0.0                             |
| 11. <b>Total Bonds Prior Year</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 11.1 Issuer Obligations.....                                | 140,030                | 1,843,197                           |                                       |                                        |                       | XXX                      | XXX                        | XXX                                  | 1,983,227                              | 76.8                              | 1,983,227                      |                                 |
| 11.2 Residential Mortgage-Backed Securities.....            | 107,206                | 307,740                             | 153,844                               | 29,714                                 | 377                   | XXX                      | XXX                        | XXX                                  | 598,881                                | 23.2                              | 598,880                        |                                 |
| 11.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | XXX                        | XXX                                  | 0                                      | 0.0                               |                                |                                 |
| 11.4 Other Loan-Backed and Structured Securities.....       |                        |                                     |                                       |                                        |                       | XXX                      | XXX                        | XXX                                  | 0                                      | 0.0                               |                                |                                 |
| 11.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | XXX                        | XXX                                  | 0                                      | 0.0                               |                                |                                 |
| 11.6 Totals.....                                            | 247,236                | 2,150,937                           | 153,844                               | 29,714                                 | 377                   | 0                        | XXX                        | XXX                                  | 2,582,108                              | 100.0                             | 2,582,107                      | 0                               |
| 11.7 Line 11.6 as a % of Col. 9.....                        | 9.6                    | 83.3                                | 6.0                                   | 1.2                                    | 0.0                   | 0.0                      | XXX                        | XXX                                  | 100.0                                  | XXX                               | 100.0                          | 0.0                             |
| 12. <b>Total Publicly Traded Bonds</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 12.1 Issuer Obligations.....                                | 652,414                | 1,185,230                           | 199,785                               |                                        |                       | XXX                      | 2,037,429                  | 80.6                                 | 1,983,227                              | 76.8                              | 2,037,429                      | XXX                             |
| 12.2 Residential Mortgage-Backed Securities.....            | 92,923                 | 260,295                             | 118,735                               | 18,660                                 | 236                   | XXX                      | 490,849                    | 19.4                                 | 598,880                                | 23.2                              | 490,849                        | XXX                             |
| 12.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.4 Other Loan-Backed and Structured Securities.....       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | XXX                             |
| 12.6 Totals.....                                            | 745,337                | 1,445,525                           | 318,520                               | 18,660                                 | 236                   | 0                        | 2,528,278                  | 100.0                                | 2,582,107                              | 100.0                             | 2,528,278                      | XXX                             |
| 12.7 Line 12.6 as a % of Col. 7.....                        | 29.5                   | 57.2                                | 12.6                                  | 0.7                                    | 0.0                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | XXX                             |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10..... | 29.5                   | 57.2                                | 12.6                                  | 0.7                                    | 0.0                   | 0.0                      | 100.0                      | XXX                                  | XXX                                    | XXX                               | 100.0                          | XXX                             |
| 13. <b>Total Privately Placed Bonds</b>                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                 |
| 13.1 Issuer Obligations.....                                |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.2 Residential Mortgage-Backed Securities.....            |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.3 Commercial Mortgage-Backed Securities.....             |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.4 Other Loan-Backed and Structured Securities.....       |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.5 SVO Identified Funds.....                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   |                          | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.6 Totals.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | XXX                            | 0                               |
| 13.7 Line 13.6 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                             |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10..... | 0.0                    | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                   | 0.0                      | 0.0                        | XXX                                  | XXX                                    | XXX                               | XXX                            | 0.0                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1         | 2     | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|-----------|-------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total     | Bonds | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 140,030   |       |                   | 140,030                                      |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 1,307,174 |       |                   | 1,307,174                                    |                                                          |
| 3. Accrual of discount.....                                                              | .0        |       |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | .0        |       |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | .0        |       |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 1,447,204 |       |                   | 1,447,204                                    |                                                          |
| 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                                                       |

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

\$10

**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

\$15

|                                                                                          | 1       | 2     | 3                         | 4         |
|------------------------------------------------------------------------------------------|---------|-------|---------------------------|-----------|
|                                                                                          | Total   | Bonds | Money Market Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 0       |       |                           |           |
| 2. Cost of cash equivalents acquired.....                                                | 427,194 |       | 427,194                   |           |
| 3. Accrual of discount.....                                                              | 0       |       |                           |           |
| 4. Unrealized valuation increase (decrease).....                                         | 0       |       |                           |           |
| 5. Total gain (loss) on disposals.....                                                   | 0       |       |                           |           |
| 6. Deduct consideration received on disposals.....                                       | 271,895 |       | 271,895                   |           |
| 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)..... | 155,299 | 0     | 155,299                   | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0       |       |                           |           |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 155,299 | 0     | 155,299                   | 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          |                                                   |
|                                                                                                                                                                                                                    |                                                                     |   |                                       | F     | r |              |                          | e              |                                      |                |                |                                        |        |              |        |          |            |            |         |             |             |             |             | Unrealized<br>Valuation<br>Increase<br>(Decrease) |
| CUSIP Identification                                                                                                                                                                                               | Description                                                         |   |                                       | Code  | n | Bond<br>CHAR | NAIC<br>Design-<br>ation | Actual Cost    | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value      | Book/Adjusted<br>Carrying Value        |        |              |        |          |            |            |         |             |             |             |             |                                                   |
| U.S. Government - Issuer Obligations                                                                                                                                                                               |                                                                     |   |                                       |       |   |              |                          |                |                                      |                |                |                                        |        |              |        |          |            |            |         |             |             |             |             |                                                   |
| 912828                                                                                                                                                                                                             | Q3                                                                  | 7 | UNITED STATES TREASURY NOTE.....      | SD..  |   |              | .....1                   | .....300,856   | ...97.530                            | .....292,593   | .....300,000   | .....300,619                           |        | .....(186)   |        |          | .....1.250 | .....1.180 | MS..... | .....958    | .....3,750  | 09/19/2016. | 03/31/2021. |                                                   |
| 912828                                                                                                                                                                                                             | U6                                                                  | 5 | UNITED STATES TREASURY NOTE.....      |       |   |              | .....1                   | .....246,495   | ...98.605                            | .....246,513   | .....250,000   | .....247,201                           |        | .....682     |        |          | .....1.750 | .....2.040 | MN..... | .....385    | .....4,375  | 12/16/2016. | 11/30/2021. |                                                   |
| 912828                                                                                                                                                                                                             | XM                                                                  | 7 | UNITED STATES TREASURY NOTE.....      | SD..  |   |              | .....1                   | .....210,140   | ...99.230                            | .....208,383   | .....210,000   | .....210,074                           |        | .....(28)    |        |          | .....1.625 | .....1.610 | JJ..... | .....1,428  | .....3,413  | 08/10/2015. | 07/31/2020. |                                                   |
| 912828                                                                                                                                                                                                             | XT                                                                  | 2 | UNITED STATES TREASURY NOTE.....      | SD..  |   |              | .....1                   | .....199,766   | ...98.132                            | .....196,264   | .....200,000   | .....199,785                           |        | .....18      |        |          | .....2.000 | .....2.010 | MN..... | .....352    | .....2,000  | 05/31/2017. | 05/31/2024. |                                                   |
| 0199999.                                                                                                                                                                                                           | U.S. Government - Issuer Obligations.....                           |   |                                       |       |   |              |                          | .....957,257   | XXX                                  | .....943,753   | .....960,000   | .....957,679                           | .....0 | .....486     | .....0 | .....0   | XXX        | XXX        | XXX     | .....3,123  | .....13,538 | XXX         | XXX         |                                                   |
| 0599999.                                                                                                                                                                                                           | Total - U.S. Government.....                                        |   |                                       |       |   |              |                          | .....957,257   | XXX                                  | .....943,753   | .....960,000   | .....957,679                           | .....0 | .....486     | .....0 | .....0   | XXX        | XXX        | XXX     | .....3,123  | .....13,538 | 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 |                                                                     |   |                                       |       |   |              |                          |                |                                      |                |                |                                        |        |              |        |          |            |            |         |             |             |             |             |                                                   |
| 3128MM                                                                                                                                                                                                             | U9                                                                  | 2 | FEDERAL HOME LN MTG CORP #G18607..... |       |   |              | .....1FE                 | .....86,269    | ...99.871                            | .....83,866    | .....83,973    | .....86,053                            |        | .....(401)   |        |          | .....2.500 | .....1.930 | MON...  | .....175    | .....2,099  | 06/23/2016. | 08/01/2031. |                                                   |
| 3136AD                                                                                                                                                                                                             | P9                                                                  | 4 | FANNIE MAE 13 41 AE.....              |       |   |              | .....1FE                 | .....40,924    | ...99.314                            | .....41,649    | .....41,937    | .....41,420                            |        | .....144     |        |          | .....2.000 | .....2.670 | MON...  | .....70     | .....839    | 10/22/2013. | 07/25/2037. |                                                   |
| 3136AE                                                                                                                                                                                                             | LE                                                                  | 5 | FANNIE MAE 13 58 KJ.....              |       |   |              | .....1FE                 | .....65,071    | ...101.208                           | .....64,625    | .....63,854    | .....64,669                            |        | .....(231)   |        |          | .....3.000 | .....2.560 | MON...  | .....160    | .....1,916  | 11/15/2013. | 02/25/2043. |                                                   |
| 3136AE                                                                                                                                                                                                             | ZQ                                                                  | 3 | FANNIE MAE 13 56 P.....               |       |   |              | .....1FE                 | .....61,738    | ...98.873                            | .....61,368    | .....62,067    | .....61,773                            |        | .....60      |        |          | .....2.500 | .....2.570 | MON...  | .....129    | .....1,552  | 10/17/2013. | 06/25/2043. |                                                   |
| 3136AF                                                                                                                                                                                                             | 3V                                                                  | 4 | FANNIE MAE 13 86 LC.....              |       |   |              | .....1FE                 | .....63,237    | ...100.782                           | .....62,523    | .....62,037    | .....62,851                            |        | .....(279)   |        |          | .....3.000 | .....2.550 | MON...  | .....155    | .....1,861  | 11/21/2013. | 02/25/2043. |                                                   |
| 3136AH                                                                                                                                                                                                             | UM                                                                  | 0 | FANNIE MAE 13 138 BA.....             |       |   |              | .....1FE                 | .....56,763    | ...103.044                           | .....57,116    | .....55,429    | .....56,371                            |        | .....(115)   |        |          | .....3.000 | .....2.400 | MON...  | .....139    | .....1,663  | 11/21/2013. | 04/25/2032. |                                                   |
| 3137AW                                                                                                                                                                                                             | Y4                                                                  | 1 | FREDDIE MAC 4139 PA.....              |       |   | .....2       | .....1FE                 | .....62,130    | ...100.117                           | .....62,398    | .....62,325    | .....62,165                            |        | .....37      |        |          | .....2.500 | .....2.540 | MON...  | .....130    | .....1,558  | 11/06/2013. | 11/15/2041. |                                                   |
| 3137B4                                                                                                                                                                                                             | X5                                                                  | 0 | FREDDIE MAC 4260 GA.....              |       |   | .....2       | .....1FE                 | .....55,500    | ...100.123                           | .....55,760    | .....55,691    | .....55,547                            |        | .....32      |        |          | .....2.500 | .....2.550 | MON...  | .....116    | .....1,392  | 10/11/2013. | 05/15/2031. |                                                   |
| 2699999.                                                                                                                                                                                                           | U.S. Special Revenue - Residential Mortgage-Backed Securities.....  |   |                                       |       |   |              |                          | .....491,632   | XXX                                  | .....489,305   | .....487,313   | .....490,849                           | .....0 | .....(753)   | .....0 | .....0   | XXX        | XXX        | XXX     | .....1,074  | .....12,880 | XXX         | XXX         |                                                   |
| 3199999.                                                                                                                                                                                                           | Total - U.S. Special Revenue & Special Assessment Obligations.....  |   |                                       |       |   |              |                          | .....491,632   | XXX                                  | .....489,305   | .....487,313   | .....490,849                           | .....0 | .....(753)   | .....0 | .....0   | XXX        | XXX        | XXX     | .....1,074  | .....12,880 | XXX         | XXX         |                                                   |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                     |                                                                     |   |                                       |       |   |              |                          |                |                                      |                |                |                                        |        |              |        |          |            |            |         |             |             |             |             |                                                   |
| 06051G                                                                                                                                                                                                             | FT                                                                  | 1 | BANK OF AMERICA CORP.....             |       |   |              | .....1FE                 | .....199,934   | ...100.838                           | .....201,678   | .....200,000   | .....199,962                           |        | .....13      |        |          | .....2.625 | .....2.630 | AO..... | .....1,050  | .....5,250  | 10/14/2015. | 10/19/2020. |                                                   |
| 24422E                                                                                                                                                                                                             | SX                                                                  | 8 | JOHN DEERE CAPITAL CORP.....          |       |   |              | .....1FE                 | .....149,943   | ...99.877                            | .....149,815   | .....150,000   | .....149,990                           |        | .....19      |        |          | .....1.600 | .....1.610 | JJ..... | .....1,120  | .....2,400  | 07/09/2015. | 07/13/2018. |                                                   |
| 29273R                                                                                                                                                                                                             | AX                                                                  | 7 | ENERGY TRANSFER PARTNERS.....         |       |   | .....1       | .....2FE                 | .....128,891   | ...103.264                           | .....129,080   | .....125,000   | .....127,120                           |        | .....(723)   |        |          | .....4.150 | .....3.490 | AO..... | .....1,297  | .....5,188  | 06/18/2015. | 10/01/2020. |                                                   |
| 375558                                                                                                                                                                                                             | BE                                                                  | 2 | GILEAD SCIENCES INC.....              |       |   | .....1       | .....1FE                 | .....149,984   | ...100.002                           | .....150,004   | .....150,000   | .....149,996                           |        | .....6       |        |          | .....1.850 | .....1.850 | MS..... | .....902    | .....2,775  | 09/09/2015. | 09/04/2018. |                                                   |
| 57636Q                                                                                                                                                                                                             | AA                                                                  | 2 | MASTERCARD INC.....                   |       |   | .....1       | .....1FE                 | .....100,736   | ...99.921                            | .....99,922    | .....100,000   | .....100,253                           |        | .....(199)   |        |          | .....2.000 | .....1.790 | AO..... | .....500    | .....2,000  | 07/09/2015. | 04/01/2019. |                                                   |
| 58155Q                                                                                                                                                                                                             | AF                                                                  | 0 | MCKESSON CORP.....                    |       |   | .....1       | .....2FE                 | .....99,196    | ...99.902                            | .....99,902    | .....100,000   | .....99,937                            |        | .....304     |        |          | .....1.400 | .....1.700 | MS..... | .....412    | .....1,400  | 07/08/2015. | 03/15/2018. |                                                   |
| 713448                                                                                                                                                                                                             | BH                                                                  | 0 | PEPSICO INC.....                      |       |   |              | .....1FE                 | .....164,498   | ...101.302                           | .....151,953   | .....150,000   | .....152,109                           |        | .....(5,009) |        |          | .....5.000 | .....1.590 | JD..... | .....625    | .....7,500  | 06/25/2015. | 06/01/2018. |                                                   |
| 822582                                                                                                                                                                                                             | BA                                                                  | 9 | SHELL INTERNATIONAL FIN.....          |       | D | .....1       | .....1FE                 | .....101,435   | ...100.055                           | .....100,055   | .....100,000   | .....100,382                           |        | .....(432)   |        |          | .....2.000 | .....1.550 | MN..... | .....256    | .....2,000  | 07/08/2015. | 11/15/2018. |                                                   |
| 3299999.                                                                                                                                                                                                           | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... |   |                                       |       |   |              |                          | .....1,094,617 | XXX                                  | .....1,082,409 | .....1,075,000 | .....1,079,749                         | .....0 | .....(6,021) | .....0 | .....0   | XXX        | XXX        | XXX     | .....6,162  | .....28,513 | XXX         | XXX         |                                                   |
| 3899999.                                                                                                                                                                                                           | Total - Industrial & Miscellaneous (Unaffiliated).....              |   |                                       |       |   |              |                          | .....1,094,617 | XXX                                  | .....1,082,409 | .....1,075,000 | .....1,079,749                         | .....0 | .....(6,021) | .....0 | .....0   | XXX        | XXX        | XXX     | .....6,162  | .....28,513 | XXX         | XXX         |                                                   |
| Totals                                                                                                                                                                                                             |                                                                     |   |                                       |       |   |              |                          |                |                                      |                |                |                                        |        |              |        |          |            |            |         |             |             |             |             |                                                   |
| 7799999.                                                                                                                                                                                                           | Total - Issuer Obligations.....                                     |   |                                       |       |   |              |                          | .....2,051,874 | XXX                                  | .....2,026,162 | .....2,035,000 | .....2,037,428                         | .....0 | .....(5,535) | .....0 | .....0   | XXX        | XXX        | XXX     | .....9,285  | .....42,051 | XXX         | XXX         |                                                   |
| 7899999.                                                                                                                                                                                                           | Total - Residential Mortgage-Backed Securities.....                 |   |                                       |       |   |              |                          | .....491,632   | XXX                                  | .....489,305   | .....487,313   | .....490,849                           | .....0 | .....(753)   | .....0 | .....0   | XXX        | XXX        | XXX     | .....1,074  | .....12,880 | XXX         | XXX         |                                                   |
| 8399999.                                                                                                                                                                                                           | Grand Total - Bonds.....                                            |   |                                       |       |   |              |                          | .....2,543,506 | XXX                                  | .....2,515,467 | .....2,522,313 | .....2,528,277                         | .....0 | .....(6,288) | .....0 | .....0   | XXX        | XXX        | XXX     | .....10,359 | .....54,931 | 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                       | 2                                               | 3       | 4               | 5                            | 6                         | 7           | 8         | 9                                       |
|-------------------------|-------------------------------------------------|---------|-----------------|------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification    | Description                                     | Foreign | Date Acquired   | Name of Vendor               | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Government |                                                 |         |                 |                              |                           |             |           |                                         |
| 912828 XT 2             | UNITED STATES TREASURY NOTE.....                |         | 05/31/2017..... | HSBC SECURITIES USA INC..... |                           | 199,766     | 200,000   | 11                                      |
| 05999999                | Total - Bonds - U.S. Government.....            |         |                 |                              |                           | 199,766     | 200,000   | 11                                      |
| 83999997                | Total - Bonds - Part 3.....                     |         |                 |                              |                           | 199,766     | 200,000   | 11                                      |
| 83999999                | Total - Bonds.....                              |         |                 |                              |                           | 199,766     | 200,000   | 11                                      |
| 99999999                | Total - Bonds, Preferred and Common Stocks..... |         |                 |                              |                           | 199,766     | XXX       | 11                                      |

SCHEDULE D - PART 4

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

| 1                                                   | 2                                                                 |   | 3                               | 4                | 5                                     | 6                            | 7             | 8            | 9            | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|-----------------------------------------------------|-------------------------------------------------------------------|---|---------------------------------|------------------|---------------------------------------|------------------------------|---------------|--------------|--------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                     |                                                                   |   |                                 |                  |                                       |                              |               |              |              |                                               | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification                                | Description                                                       |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                     | Number of<br>Shares of Stock | Consideration | Par Value    | Actual Cost  | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                   |   |                                 |                  |                                       |                              |               |              |              |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 3128MM                                              | U9                                                                | 2 |                                 | 12/01/2017.      | FEDERAL HOME LN MTG CORP #G18607..... |                              | .....11,586   | .....11,586  | .....11,903  | .....11,614                                   | .....                                             | .....(28)                                          | .....                                                                     | .....(28)                                  | .....                                               | .....11,586                                         | .....                                             | .....                                  | .....0                              | .....164                                                            | 08/01/2031.                               |
| 3136AD                                              | P9                                                                | 4 |                                 | 12/01/2017.      | FANNIE MAE 13 41 AE.....              |                              | .....22,860   | .....22,860  | .....22,308  | .....22,793                                   | .....                                             | .....68                                            | .....                                                                     | .....68                                    | .....                                               | .....22,860                                         | .....                                             | .....                                  | .....0                              | .....230                                                            | 07/25/2037.                               |
| 3136AE                                              | LE                                                                | 5 |                                 | 12/01/2017.      | FANNIE MAE 13 58 KJ.....              |                              | .....12,646   | .....12,646  | .....12,887  | .....12,666                                   | .....                                             | .....(21)                                          | .....                                                                     | .....(21)                                  | .....                                               | .....12,646                                         | .....                                             | .....                                  | .....0                              | .....206                                                            | 02/25/2043.                               |
| 3136AE                                              | ZQ                                                                | 3 |                                 | 12/01/2017.      | FANNIE MAE 13 56 P.....               |                              | .....11,917   | .....11,917  | .....11,854  | .....11,912                                   | .....                                             | .....5                                             | .....                                                                     | .....5                                     | .....                                               | .....11,917                                         | .....                                             | .....                                  | .....0                              | .....159                                                            | 06/25/2043.                               |
| 3136AF                                              | 3V                                                                | 4 |                                 | 12/01/2017.      | FANNIE MAE 13 86 LC.....              |                              | .....12,200   | .....12,200  | .....12,436  | .....12,222                                   | .....                                             | .....(23)                                          | .....                                                                     | .....(23)                                  | .....                                               | .....12,200                                         | .....                                             | .....                                  | .....0                              | .....237                                                            | 02/25/2043.                               |
| 3136AH                                              | UM                                                                | 0 |                                 | 12/01/2017.      | FANNIE MAE 13 138 BA.....             |                              | .....12,919   | .....12,919  | .....13,230  | .....12,945                                   | .....                                             | .....(27)                                          | .....                                                                     | .....(27)                                  | .....                                               | .....12,919                                         | .....                                             | .....                                  | .....0                              | .....207                                                            | 04/25/2032.                               |
| 3137AW                                              | Y4                                                                | 1 |                                 | 12/01/2017.      | FREDDIE MAC 4139 PA.....              |                              | .....11,904   | .....11,904  | .....11,867  | .....11,901                                   | .....                                             | .....3                                             | .....                                                                     | .....3                                     | .....                                               | .....11,904                                         | .....                                             | .....                                  | .....0                              | .....158                                                            | 11/15/2041.                               |
| 3137B4                                              | X5                                                                | 0 |                                 | 12/01/2017.      | FREDDIE MAC 4260 GA.....              |                              | .....11,228   | .....11,228  | .....11,189  | .....11,224                                   | .....                                             | .....3                                             | .....                                                                     | .....3                                     | .....                                               | .....11,228                                         | .....                                             | .....                                  | .....0                              | .....144                                                            | 05/15/2031.                               |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                 |                  |                                       |                              | .....107,260  | .....107,260 | .....107,674 | .....107,277                                  | .....0                                            | .....(20)                                          | .....0                                                                    | .....(20)                                  | .....0                                              | .....107,260                                        | .....0                                            | .....0                                 | .....0                              | .....1,505                                                          | XXX                                       |
| 8399997.                                            | Total - Bonds - Part 4.....                                       |   |                                 |                  |                                       |                              | .....107,260  | .....107,260 | .....107,674 | .....107,277                                  | .....0                                            | .....(20)                                          | .....0                                                                    | .....(20)                                  | .....0                                              | .....107,260                                        | .....0                                            | .....0                                 | .....0                              | .....1,505                                                          | XXX                                       |
| 8399999.                                            | Total - Bonds.....                                                |   |                                 |                  |                                       |                              | .....107,260  | .....107,260 | .....107,674 | .....107,277                                  | .....0                                            | .....(20)                                          | .....0                                                                    | .....(20)                                  | .....0                                              | .....107,260                                        | .....0                                            | .....0                                 | .....0                              | .....1,505                                                          | XXX                                       |
| 9999999.                                            | Total - Bonds, Preferred and Common Stocks.....                   |   |                                 |                  |                                       |                              | .....107,260  | XXX          | .....107,674 | .....107,277                                  | .....0                                            | .....(20)                                          | .....0                                                                    | .....(20)                                  | .....0                                              | .....107,260                                        | .....0                                            | .....0                                 | .....0                              | .....1,505                                                          | 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. 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                                      |      |                  |                                         |                                                        |              |     |
| Bank of America, N.A..... Albuquerque, New Mexico..... |      |                  |                                         |                                                        | .....520,691 | XXX |
| 0199999. Total - Open Depositories.....                | XXX  | XXX              | .....0                                  | .....0                                                 | .....520,691 | XXX |
| 0399999. Total Cash on Deposit.....                    | XXX  | XXX              | .....0                                  | .....0                                                 | .....520,691 | XXX |
| 0599999. Total Cash.....                               | XXX  | XXX              | .....0                                  | .....0                                                 | .....520,691 | XXX |

|                                                                                     |              |               |              |                   |              |                   |              |
|-------------------------------------------------------------------------------------|--------------|---------------|--------------|-------------------|--------------|-------------------|--------------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |              |               |              |                   |              |                   |              |
| 1. January.....                                                                     | .....499,359 | 4. April..... | .....511,275 | 7. July.....      | .....378,147 | 10. October.....  | .....390,710 |
| 2. February.....                                                                    | .....519,462 | 5. May.....   | .....318,970 | 8. August.....    | .....276,584 | 11. November..... | .....426,408 |
| 3. March.....                                                                       | .....627,620 | 6. June.....  | .....335,100 | 9. September..... | .....448,143 | 12. December..... | .....520,691 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1                                                                               | 2                                 |  |  |  | 3    | 4               | 5                | 6             | 7                            | 8                                | 9                           |
|---------------------------------------------------------------------------------|-----------------------------------|--|--|--|------|-----------------|------------------|---------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP Identification                                                            | Description                       |  |  |  | Code | Date Acquired   | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| Exempt Money Market Mutual Funds as Identified by the SVO                       |                                   |  |  |  |      |                 |                  |               |                              |                                  |                             |
| 31846V 20 3                                                                     | FIRST AMERICAN GOV OBLIG - Y..... |  |  |  |      | 12/15/2017..... |                  |               | 155,299                      | 100                              |                             |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |                                   |  |  |  |      |                 |                  |               | 155,299                      | 100                              | .0                          |
| 8899999. Total - Cash Equivalents.....                                          |                                   |  |  |  |      |                 |                  |               | 155,299                      | 100                              | .0                          |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| 1                    |                                                                       | 2                      | Deposits for the                 |            | All Other Special Deposits       |            |
|----------------------|-----------------------------------------------------------------------|------------------------|----------------------------------|------------|----------------------------------|------------|
|                      |                                                                       |                        | Benefit of All Policyholders     |            |                                  |            |
|                      |                                                                       |                        | 3                                | 4          | 5                                | 6          |
| States, Etc.         |                                                                       | Purpose of Deposit     | Book/Adjusting<br>Carrying Value | Fair Value | Book/Adjusting<br>Carrying Value | Fair Value |
| 1.                   | Alabama.....AL                                                        |                        |                                  |            |                                  |            |
| 2.                   | Alaska.....AK                                                         |                        |                                  |            |                                  |            |
| 3.                   | Arizona.....AZ                                                        |                        |                                  |            |                                  |            |
| 4.                   | Arkansas.....AR                                                       |                        |                                  |            |                                  |            |
| 5.                   | California.....CA                                                     |                        |                                  |            |                                  |            |
| 6.                   | Colorado.....CO                                                       |                        |                                  |            |                                  |            |
| 7.                   | Connecticut.....CT                                                    |                        |                                  |            |                                  |            |
| 8.                   | Delaware.....DE                                                       |                        |                                  |            |                                  |            |
| 9.                   | District of Columbia.....DC                                           |                        |                                  |            |                                  |            |
| 10.                  | Florida.....FL                                                        |                        |                                  |            |                                  |            |
| 11.                  | Georgia.....GA                                                        |                        |                                  |            |                                  |            |
| 12.                  | Hawaii.....HI                                                         |                        |                                  |            |                                  |            |
| 13.                  | Idaho.....ID                                                          |                        |                                  |            |                                  |            |
| 14.                  | Illinois.....IL                                                       |                        |                                  |            |                                  |            |
| 15.                  | Indiana.....IN                                                        |                        |                                  |            |                                  |            |
| 16.                  | Iowa.....IA                                                           |                        |                                  |            |                                  |            |
| 17.                  | Kansas.....KS                                                         |                        |                                  |            |                                  |            |
| 18.                  | Kentucky.....KY                                                       |                        |                                  |            |                                  |            |
| 19.                  | Louisiana.....LA                                                      |                        |                                  |            |                                  |            |
| 20.                  | Maine.....ME                                                          |                        |                                  |            |                                  |            |
| 21.                  | Maryland.....MD                                                       |                        |                                  |            |                                  |            |
| 22.                  | Massachusetts.....MA                                                  |                        |                                  |            |                                  |            |
| 23.                  | Michigan.....MI                                                       |                        |                                  |            |                                  |            |
| 24.                  | Minnesota.....MN                                                      |                        |                                  |            |                                  |            |
| 25.                  | Mississippi.....MS                                                    |                        |                                  |            |                                  |            |
| 26.                  | Missouri.....MO                                                       |                        |                                  |            |                                  |            |
| 27.                  | Montana.....MT                                                        |                        |                                  |            |                                  |            |
| 28.                  | Nebraska.....NE                                                       |                        |                                  |            |                                  |            |
| 29.                  | Nevada.....NV                                                         |                        |                                  |            |                                  |            |
| 30.                  | New Hampshire.....NH                                                  |                        |                                  |            |                                  |            |
| 31.                  | New Jersey.....NJ                                                     |                        |                                  |            |                                  |            |
| 32.                  | New Mexico.....NM                                                     | B... STATE REQUIREMENT | 505,547                          | 494,918    | 204,929                          | 202,325    |
| 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                                | 0          |
| 59.                  | Total.....                                                            | XXX XXX                | 505,547                          | 494,918    | 204,929                          | 202,325    |
| DETAILS OF WRITE-INS |                                                                       |                        |                                  |            |                                  |            |
| 5801.                |                                                                       |                        |                                  |            |                                  |            |
| 5802.                |                                                                       |                        |                                  |            |                                  |            |
| 5803.                |                                                                       |                        |                                  |            |                                  |            |
| 5898.                | Summary of remaining write-ins for<br>line 58 from overflow page..... | XXX XXX                | 0                                | 0          | 0                                | 0          |
| 5899.                | Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | XXX XXX                | 0                                | 0          | 0                                | 0          |