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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Colonial Penn Life Insurance Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 62065 Employer's ID Number 23-1628836

Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry PA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 12/03/1957 Commenced Business 09/02/1959

Statutory Home Office 399 Market Street (Street and Number), Philadelphia, PA, US 19181 (City or Town, State, Country and Zip Code)

Main Administrative Office 399 Market Street (Street and Number)
Philadelphia, PA, US 19181 (City or Town, State, Country and Zip Code), 215-928-8000 (Area Code) (Telephone Number)

Mail Address 399 Market Street (Street and Number or P.O. Box), Philadelphia, PA, US 19181 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 399 Market Street (Street and Number)
Philadelphia, PA, US 19181 (City or Town, State, Country and Zip Code), 215-928-8000 (Area Code) (Telephone Number)

Internet Website Address www.colonialpenn.com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)
Shelly.Hitch@CNOinc.com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President	Scott Louis Goldberg	Treasurer	Jeffrey Michael Kircher
Secretary	Rachel Johanna Spehler	Actuary	Marvin Roy Imperial Puymon

OTHER

Bruce Keating Baude, Executive Vice President	Karen Jeannine DeToro, Executive Vice President	Eric Ronald Johnson, Executive Vice President
Paul Harrington McDonough, Executive Vice President	Matthew Joseph Zimpfer, Executive Vice President	John Robert Kline, Senior Vice President
Gregory Dean Turner, Senior Vice President	Jeremy David Williams, Senior Vice President	

DIRECTORS OR TRUSTEES

Michael Bruce Byers #	Karen Jeannine DeToro	Scott Louis Goldberg
Jeffrey Michael Kircher	John Robert Kline	Paul Harrington McDonough
Gregory Dean Turner	Jeremy David Williams	

State of Indiana
County of Hamilton SS

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.

Scott Louis Goldberg	Rachel Johanna Spehler	John Robert Kline
President	Secretary	SVP & Chief Accounting Officer

Subscribed and sworn to before me this 23rd day of February, 2022

Kristie L. Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

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

KRISTIE L. NAVE, Notary Public
Marion County
SEAL
State of Indiana
My Commission Expires Nov, 7, 2024

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	714,559,955		714,559,955	724,852,715
2. Stocks (Schedule D):				
2.1 Preferred stocks	1,000,000		1,000,000	1,350,218
2.2 Common stocks	2,069,400		2,069,400	2,069,500
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	520,069		520,069	559,591
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ encumbrances)	5,350,341		5,350,341	5,922,101
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 26,592,045 , Schedule E - Part 1), cash equivalents ($ 10,916,579 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	37,508,623		37,508,623	32,167,461
6. Contract loans (including $ premium notes)	20,918,236	108,939	20,809,297	21,899,792
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)	19,074,983	75	19,074,908	18,063,301
9. Receivables for securities				
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	801,001,607	109,014	800,892,593	806,884,679
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	9,205,610		9,205,610	9,535,797
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,476,944	116,813	1,360,131	1,394,447
15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	56,056,431		56,056,431	53,249,635
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	199,151		199,151	61,496
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	989,105		989,105	1,165,824
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	1,184,143		1,184,143	1,405,668
18.2 Net deferred tax asset	70,876,278	59,849,076	11,027,202	13,763,816
19. Guaranty funds receivable or on deposit	1,821,924		1,821,924	2,158,672
20. Electronic data processing equipment and software	3,079,981	3,079,981		
21. Furniture and equipment, including health care delivery assets ($)	141,815	141,815		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				2,363,532
24. Health care ($) and other amounts receivable	19,091,494	19,059,574	31,920	77,497
25. Aggregate write-ins for other than invested assets	2,051,956		2,051,956	1,498,430
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	967,176,439	82,356,273	884,820,167	893,559,493
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	967,176,439	82,356,273	884,820,167	893,559,493
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501. Transferable state tax credits	2,051,956		2,051,956	1,498,430
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,051,956		2,051,956	1,498,430

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 610,143,049 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	610,143,049	588,707,871
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	18,486,959	19,277,583
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	50,024,759	50,027,445
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	21,484,035	29,162,231
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	10,474,614	10,574,428
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,127,909 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	5,423,642	4,896,307
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 142,254 assumed and $ 9,531,619 ceded	9,673,873	9,375,605
	9.4 Interest maintenance reserve (IMR, Line 6)	15,705,984	15,597,747
10.	Commissions to agents due or accrued-life and annuity contracts $ accident and health $ 1,835,297 and deposit-type contract funds $	1,835,297	2,538,962
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	5,274,005	10,263,260
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	2,909,378	3,182,133
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	92,054	84,193
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	11,108,407	7,739,953
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	6,259,218	6,637,501
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,398,914	1,745,680
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	3,334,017	3,308,481
	24.08 Derivatives		
	24.09 Payable for securities		1,000,000
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	24,650,094	23,917,535
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	800,278,299	788,036,914
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	800,278,299	788,036,914
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	160,000,000	160,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	335,327,065	310,327,065
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(413,285,197)	(367,304,486)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	82,041,868	103,022,579
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	84,541,868	105,522,579
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	884,820,167	893,559,493
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	24,650,094	23,917,535
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	24,650,094	23,917,535
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	433,324,286	413,160,698
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	30,822,518	29,171,812
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	864,891	366,334
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	82,929,205	95,109,642
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	102,659	28,359
9.	Total (Lines 1 to 8.3)	548,043,560	537,836,846
10.	Death benefits	197,842,551	187,756,808
11.	Matured endowments (excluding guaranteed annual pure endowments)	789,036	589,245
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		
13.	Disability benefits and benefits under accident and health contracts	71,201,763	70,379,843
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	9,109,241	8,432,759
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	1,133,049	1,144,216
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	20,644,554	16,877,940
20.	Totals (Lines 10 to 19)	300,720,193	285,180,811
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	43,606,154	45,332,924
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,047,627	1,096,861
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	217,549,166	195,760,142
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	23,737,107	23,497,440
25.	Increase in loading on deferred and uncollected premiums	6,793,650	7,551,127
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions		3,450
28.	Totals (Lines 20 to 27)	593,453,898	558,422,755
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(45,410,338)	(20,585,909)
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(45,410,338)	(20,585,909)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,404,395)	2,878,196
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(41,005,943)	(23,464,105)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (95,968) (excluding taxes of $ 332,745 transferred to the IMR)	(110,380)	(138,597)
35.	Net income (Line 33 plus Line 34)	(41,116,323)	(23,602,702)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	105,522,579	82,210,042
37.	Net income (Line 35)	(41,116,323)	(23,602,702)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 30,379	114,283	66,900
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	5,916,894	6,700,987
41.	Change in nonadmitted assets	(11,273,848)	(324,341)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	378,283	(528,307)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	25,000,000	41,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(20,980,711)	23,312,537
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	84,541,868	105,522,579
	DETAILS OF WRITE-INS		
08.301.	Gain from utilization of transferable state tax credits	101,429	25,378
08.302.	Miscellaneous income	1,230	2,981
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	102,659	28,359
2701.	Penalties from regulatory authorities		3,450
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		3,450
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	424,231,579	403,410,784
2.	Net investment income	31,128,299	29,407,181
3.	Miscellaneous income	83,208,583	95,433,274
4.	Total (Lines 1 through 3)	538,568,461	528,251,239
5.	Benefit and loss related payments	287,949,614	251,928,670
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	293,914,373	264,024,939
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 236,778 tax on capital gains (losses)	(4,389,143)	2,395,667
10.	Total (Lines 5 through 9)	577,474,844	518,349,276
11.	Net cash from operations (Line 4 minus Line 10)	(38,906,383)	9,901,964
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	102,002,727	104,990,161
	12.2 Stocks	356,620	1,500,700
	12.3 Mortgage loans	39,521	37,215
	12.4 Real estate		
	12.5 Other invested assets	122,272	9,407
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(9,192)	241
	12.7 Miscellaneous proceeds		1,000,000
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	102,511,948	107,537,724
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	89,699,127	144,192,311
	13.2 Stocks		
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets	1,019,434	4,079,130
	13.6 Miscellaneous applications	1,000,000	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	91,718,561	148,271,441
14.	Net increase (decrease) in contract loans and premium notes	(1,086,402)	(1,387,217)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	11,879,788	(39,346,499)
	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	25,000,000	41,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,687)	(65,394)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	7,370,443	2,006,943
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	32,367,756	42,941,549
	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)	5,341,162	13,497,013
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	32,167,461	18,670,448
	19.2 End of year (Line 18 plus Line 19.1)	37,508,623	32,167,461

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	433,324,286	233,740,028	96,813,061			102,771,198			
2. Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3. Net investment income	30,822,518	19,439,983	12,031,573	1,321,105		2,226,828		(4,196,971)	
4. Amortization of Interest Maintenance Reserve (IMR)	864,891	514,233	305,501			45,158			
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	82,929,205	107,979	4,900	80,682	2,450	82,733,193	XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	102,659	18,279	14,722			68,428		1,230	
9. Totals (Lines 1 to 8.3)	548,043,559	253,820,502	109,169,756	1,401,787	2,450	187,844,805		(4,195,741)	
10. Death benefits	197,842,551	122,103,036	75,739,515			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	789,036	526,017	263,019			XXX	XXX		
12. Annuity benefits		XXX	XXX			XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	71,201,763		5,585			71,196,177	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	9,109,241	5,620,658	3,488,582			XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	1,133,049	376,647	337,546	361,165		57,692	XXX		
18. Payments on supplementary contracts with life contingencies						XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	20,644,554	19,730,065	1,705,112			(790,624)	XXX		
20. Totals (Lines 10 to 19)	300,720,193	148,356,423	81,539,360	361,165		70,463,245	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	43,606,154	6,018,048	17,539			37,570,568			XXX
22. Commissions and expense allowances on reinsurance assumed	1,047,627	1,040,480				7,148	XXX		
23. General insurance expenses and fraternal expenses	217,549,166	111,560,701	46,207,460	44,106	2,450	53,870,856		5,863,594	
24. Insurance taxes, licenses and fees, excluding federal income taxes	23,737,107	7,064,103	4,360,641	2,032		12,310,330			
25. Increase in loading on deferred and uncollected premiums	6,793,650	7,737,432	(943,782)				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	593,453,898	281,777,186	131,181,217	407,303	2,450	174,222,147		5,863,594	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(45,410,339)	(27,956,684)	(22,011,461)	994,484		13,622,658		(10,059,335)	
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(45,410,339)	(27,956,684)	(22,011,461)	994,484		13,622,658		(10,059,335)	
32. Federal income taxes incurred (excluding tax on capital gains)	(4,404,395)	(4,801,715)	(4,011,959)	203,645		6,258,703		(2,053,069)	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(41,005,944)	(23,154,970)	(17,999,502)	790,839		7,363,955		(8,006,266)	
34. Policies/certificates in force end of year	917,304	492,817	233,267	210	561	190,449	XXX		
DETAILS OF WRITE-INS									
08.301. Gain from utilization of transferable state tax credits	101,429	18,279	14,722			68,428			
08.302. Miscellaneous income	1,230							1,230	
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	102,659	18,279	14,722			68,428		1,230	
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	233,740,028	67,302	220,301,312	13,226,220		145,194						
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	19,439,983	604,701	17,480,560	770,858		583,864						
4. Amortization of Interest Maintenance Reserve (IMR)	514,233	15,803	463,599	19,040		15,791						
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	107,979			107,862		117						
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	18,279		18,279									
9. Totals (Lines 1 to 8.3)	253,820,502	687,805	238,263,750	14,123,981		744,966						
10. Death benefits	122,103,036	353,801	107,096,040	13,225,404		1,427,791						
11. Matured endowments (excluding guaranteed annual pure endowments)	526,017		526,017									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts												
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	5,620,658	6,125	5,489,625	94,671		30,238						
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	376,647		320,549	41,529		14,569						
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	19,730,065	(168,090)	20,302,607	330,528		(734,979)						
20. Totals (Lines 10 to 19)	148,356,423	191,836	133,734,837	13,692,131		737,619						
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,018,048		6,014,525	3,523								XXX
22. Commissions and expense allowances on reinsurance assumed	1,040,480	361,706	678,773									
23. General insurance expenses	111,560,701	32,122	106,545,859	4,944,460		38,259						
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,064,103		6,737,158	312,650		14,295						
25. Increase in loading on deferred and uncollected premiums	7,737,432	(2,789)	8,054,863	(314,642)								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions												
28. Totals (Lines 20 to 27)	281,777,186	582,875	261,766,016	18,638,123		790,172						
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(27,956,684)	104,930	(23,502,266)	(4,514,143)		(45,206)						
30. Dividends to policyholders and refunds to members												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(27,956,684)	104,930	(23,502,266)	(4,514,143)		(45,206)						
32. Federal income taxes incurred (excluding tax on capital gains)	(4,801,715)	22,245	(3,902,976)	(911,727)		(9,257)						
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(23,154,970)	82,685	(19,599,290)	(3,602,416)		(35,949)						
34. Policies/certificates in force end of year	492,817		466,268	26,357		192						
DETAILS OF WRITE-INS												
08.301. Gain from utilization of transferable state tax credits	18,279		18,279									
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	18,279		18,279									
2701.												
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [(c)]

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts [(b)]	96,813,061	84,204,498	12,608,563						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	12,031,573	11,132,419	899,154						
4.	Amortization of Interest Maintenance Reserve (IMR)	305,501	283,083	22,417						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	4,900		4,900						
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	14,722	14,722							
9.	Totals (Lines 1 to 8.3)	109,169,756	95,634,722	13,535,034						
10.	Death benefits	75,739,515	63,989,074	11,750,442						
11.	Matured endowments (excluding guaranteed annual pure endowments)	263,019	263,019							
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	5,585		5,585						
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	3,488,582	3,413,339	75,244						
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	337,546	278,818	58,728						
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	1,705,112	1,805,067	(99,955)						
20.	Totals (Lines 10 to 19)	81,539,360	69,749,316	11,790,044						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	17,539	17,539							XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	46,207,460	42,431,999	3,775,460						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,360,641	4,004,348	356,294						
25.	Increase in loading on deferred and uncollected premiums	(943,782)	(685,885)	(257,896)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	131,181,217	115,517,316	15,663,901						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(22,011,461)	(19,882,594)	(2,128,867)						
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(22,011,461)	(19,882,594)	(2,128,867)						
32.	Federal income taxes incurred (excluding tax on capital gains)	(4,011,959)	(3,610,247)	(401,712)						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(17,999,502)	(16,272,347)	(1,727,155)						
34.	Policies/certificates in force end of year	233,267	211,382	21,885						
	DETAILS OF WRITE-INS									
08.301.	Gain from utilization of transferable state tax credits	14,722	14,722							
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,722	14,722							
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ...., Line 10 ...., Line 16 ...., Line 23 ...., Line 24 ....

(b) Include premium amounts for preneed plans included in Line 1 ....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(d) Individual and Group Credit Life are combined and included on .... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1. Premiums for individual annuity contracts							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	1,321,105						1,321,105
4. Amortization of Interest Maintenance Reserve (IMR)							
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	80,682	53,625				27,057	
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)	1,401,787	53,625				27,057	1,321,105
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits							
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	361,165					122	361,043
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts							
20. Totals (Lines 10 to 19)	361,165					122	361,043
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	44,106	1,787				26,236	16,082
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,032	858				1,174	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	407,303	2,645				27,533	377,126
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	994,484	50,981				(476)	943,979
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	994,484	50,981				(476)	943,979
32. Federal income taxes incurred (excluding tax on capital gains)	203,645	10,440				(97)	193,303
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	790,839	40,541				(378)	750,676
34. Policies/certificates in force end of year	210	14				195	1
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income							
4. Amortization of Interest Maintenance Reserve (IMR)							
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	2,450					2,450	
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)	2,450					2,450	
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits							
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts							
20. Totals (Lines 10 to 19)							
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	2,450					2,450	
24. Insurance taxes, licenses and fees, excluding federal income taxes							
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	2,450					2,450	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32. Federal income taxes incurred (excluding tax on capital gains)							
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)							
34. Policies/certificates in force end of year	561					561	
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [(a)]

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	102,771,198			102,652,324							5,485	7,628	105,762
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	2,226,828			2,090,308							73,549	22,659	40,311
4. Amortization of Interest Maintenance Reserve (IMR)	45,158			41,822							1,743	630	963
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	82,733,193			82,731,747								1,446	
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	68,428			68,428									
9. Totals (Lines 1 to 8.3)	187,844,805			187,584,629							80,777	32,364	147,035
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	71,196,177			71,208,759							(59,310)	16,103	30,625
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds	57,692			57,692									
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(790,624)			248,871							(405,547)	(596,318)	(37,631)
20. Totals (Lines 10 to 19)	70,463,245			71,515,322							(464,857)	(580,215)	(7,005)
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	37,570,568			37,568,316								2,252	
22. Commissions and expense allowances on reinsurance assumed	7,148			689									6,459
23. General insurance expenses	53,870,856			53,833,822							21,589	3,519	11,926
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,310,330			12,287,583							12,066	4,016	6,665
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	174,222,147			175,205,732							(431,202)	(570,428)	18,044
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	13,622,658			12,378,896							511,979	602,792	128,991
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	13,622,658			12,378,896							511,979	602,792	128,991
32. Federal income taxes incurred (excluding tax on capital gains)	6,258,703			6,004,093							104,841	123,354	26,415
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,363,955			6,374,803							407,139	479,438	102,575
34. Policies/certificates in force end of year	190,449			190,181							6	28	234
DETAILS OF WRITE-INS													
08.301. Gain from utilization of transferable state tax credits	68,428			68,428									
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	68,428			68,428									
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [(a)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	368,435,693	11,022,064	333,168,942	13,175,778		11,068,908						
2. Tabular net premiums or considerations	84,988,302	43,411	77,334,497	7,407,388		203,007						
3. Present value of disability claims incurred												
4. Tabular interest	17,198,347	376,146	15,720,288	673,248		428,665						
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	57,614		54,690	2,924								
8. Totals (Lines 1 to 7)	470,679,955	11,441,621	426,278,417	21,259,338		11,700,579						
9. Tabular cost	45,149,131	279,714	38,062,493	6,284,055		522,870						
10. Reserves released by death	29,354,830	259,325	27,413,278	869,807		812,420						
11. Reserves released by other terminations (net)	8,010,235	48,608	7,331,098	599,170		31,360						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	82,514,197	587,647	72,806,868	7,753,032		1,366,650						
15. Reserve December 31 of current year	388,165,758	10,853,974	353,471,549	13,506,306		10,333,929						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	285,048,469	9,967,892	263,935,720	2,888,116		8,256,742						
17. Amount Available for Policy Loans Based upon Line 16 CSV	266,612,335	9,966,802	245,832,442	2,674,181		8,138,909						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on ______ page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [(a)]
(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	220,272,179	203,848,363	16,423,816						
2. Tabular net premiums or considerations	44,007,032	36,394,061	7,612,971						
3. Present value of disability claims incurred									
4. Tabular interest	10,259,521	9,514,365	745,157						
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	274,538,733	249,756,789	24,781,943						
9. Tabular cost	28,969,763	22,356,400	6,613,363						
10. Reserves released by death	18,940,657	17,662,522	1,278,135						
11. Reserves released by other terminations (net)	4,651,022	4,084,437	566,585						
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	52,561,442	44,103,359	8,458,083						
15. Reserve December 31 of current year	221,977,291	205,653,430	16,323,861						
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	158,761,193	154,654,286	4,106,908						
17. Amount Available for Policy Loans Based upon Line 16 CSV	147,001,105	143,198,413	3,802,692						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

Analysis of Increase in Reserves During the Year - Individual Annuities

N O N E

Analysis of Increase in Reserves During the Year - Group Annuities

N O N E

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 374,508	374,186
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 34,220,330	33,952,264
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 56,250	56,250
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	111,207	111,207
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 33,055	32,857
4.	Real estate	(d) 2,553,462	2,553,462
5	Contract loans	1,761,407	1,701,076
6	Cash, cash equivalents and short-term investments	(e) 9,790	8,426
7	Derivative instruments	(f)	
8.	Other invested assets	820,789	820,884
9.	Aggregate write-ins for investment income	(283,618)	(283,618)
10.	Total gross investment income	39,657,180	39,326,994
11.	Investment expenses		(g) 905,987
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 308,034
13.	Interest expense		(h) 6,718,695
14.	Depreciation on real estate and other invested assets		(i) 571,759
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		8,504,475
17.	Net investment income (Line 10 minus Line 16)		30,822,519
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	2,652	2,652
0902.	Investment income on funds withheld under coinsurance agreement	(286,270)	(286,270)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(283,618)	(283,618)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 1,457,469 accrual of discount less $ 570,643 amortization of premium and less $ 268,386 paid for accrued interest on purchases.

(b) Includes $ .... accrual of discount less $ .... amortization of premium and less $ .... paid for accrued dividends on purchases.

(c) Includes $ .... accrual of discount less $ .... amortization of premium and less $ .... paid for accrued interest on purchases.

(d) Includes $ 1,346,420 for company's occupancy of its own buildings; and excludes $ .... interest on encumbrances.

(e) Includes $ .... accrual of discount less $ .... amortization of premium and less $ .... paid for accrued interest on purchases.

(f) Includes $ .... accrual of discount less $ .... amortization of premium.

(g) Includes $ .... investment expenses and $ .... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 6,718,695 interest on surplus notes and $ .... interest on capital notes.

(i) Includes $ 571,759 depreciation on real estate and $ .... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	1,124,018		1,124,018		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)		(15,657)	(15,657)	21,959	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(9,192)		(9,192)		
7.	Derivative instruments					
8.	Other invested assets	356		356	122,703	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	1,115,182	(15,657)	1,099,525	144,662	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

			Insurance									
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	1,123,669		920,341			194,741				8,587		
2. Deferred and accrued	32,628,795		27,814,862			4,813,933						
3. Deferred , accrued and uncollected:												
3.1 Direct	33,786,815		28,735,203			5,008,674				42,938		
3.2 Reinsurance assumed												
3.3 Reinsurance ceded	34,350									34,350		
3.4 Net (Line 1 + Line 2)	33,752,465		28,735,203			5,008,674				8,587		
4. Advance	596,707		278,545			92,124				226,038		
5. Line 3.4 - Line 4	33,155,758		28,456,658			4,916,551				(217,451)		
6. Collected during year:												
6.1 Direct	107,655,149		56,089,855			11,561,605				40,003,689		
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	31,989,334									31,989,334		
6.4 Net	75,665,816		56,089,855			11,561,605				8,014,355		
7. Line 5 + Line 6.4	108,821,574		84,546,514			16,478,156				7,796,904		
8. Prior year (uncollected + deferred and accrued - advance)	30,291,541		24,580,069			5,834,653				(123,182)		
9. First year premiums and considerations:												
9.1 Direct	110,142,298		59,966,445			10,643,503				39,532,350		
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	31,612,265									31,612,265		
9.4 Net (Line 7 - Line 8)	78,530,033		59,966,445			10,643,503				7,920,086		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct												
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net												
RENEWAL												
11. Uncollected	2,981,588	15,778	1,940,323			895,549		1,910		128,028		
12. Deferred and accrued	112,536,255		75,567,941			36,968,315						
13. Deferred, accrued and uncollected:												
13.1 Direct	115,754,176		77,413,851			37,863,863		669		475,792		
13.2 Reinsurance assumed	112,605	15,778	94,412					1,241		1,173		
13.3 Reinsurance ceded	348,938									348,938		
13.4 Net (Line 11 + Line 12)	115,517,843	15,778	77,508,264			37,863,863		1,910		128,028		
14. Advance	4,826,935	17,276	1,740,984			1,166,805		3,025		1,898,846		
15. Line 13.4 - Line 14	110,690,908	(1,498)	75,767,280			36,697,059		(1,115)		(1,770,818)		
16. Collected during year:												
16.1 Direct	707,495,340		167,065,549			86,723,280		29,310		453,677,201		
16.2 Reinsurance assumed	1,003,143	73,911	831,469					72,088		25,675		
16.3 Reinsurance ceded	359,932,720		674,925			20,309				359,237,485		
16.4 Net	348,565,764	73,911	167,222,093			86,702,971		101,398		94,465,391		
17. Line 15 + Line 16.4	459,256,671	72,413	242,989,373			123,400,030		100,284		92,694,573		
18. Prior year (uncollected + deferred and accrued - advance)	104,462,418	5,111	69,283,091			37,230,472		(845)		(2,055,411)		
19. Renewal premiums and considerations:												
19.1 Direct	714,826,084		173,619,065			86,189,867		29,368		454,987,783		
19.2 Reinsurance assumed	925,365	67,302	762,141					71,761		24,161		
19.3 Reinsurance ceded	360,957,196		674,925			20,309				360,261,961		
19.4 Net (Line 17 - Line 18)	354,794,253	67,302	173,706,281			86,169,558		101,129		94,749,984		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	824,968,382		233,585,510			96,833,370		29,368		494,520,134		
20.2 Reinsurance assumed	925,365	67,302	762,141					71,761		24,161		
20.3 Reinsurance ceded	392,569,461		674,925			20,309				391,874,226		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	433,324,286	67,302	233,672,726			96,813,061		101,129		102,670,069		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	35,619,295									35,619,295		
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	35,619,295									35,619,295		
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	47,309,910		107,979	80,682		4,900	2,450			47,113,898		
25.2 Reinsurance assumed	1,047,627	361,706	678,773					1,424		5,723		
25.3 Net ceded less assumed	46,262,283	(361,706)	(570,794)	80,682		4,900	2,450	(1,424)		47,108,175		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	82,929,205		107,979	80,682		4,900	2,450			82,733,193		
26.2 Reinsurance assumed (Page 6, Line 22)	1,047,627	361,706	678,773					1,424		5,723		
26.3 Net ceded less assumed	81,881,577	(361,706)	(570,794)	80,682		4,900	2,450	(1,424)		82,727,470		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	20,210,954		5,966,778			17,539				14,226,638		
28. Single												
29. Renewal	23,395,200		51,270							23,343,930		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	43,606,154		6,018,048			17,539				37,570,568		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	2,831,143		5,542,925				8,374,068
2. Salaries and wages	29,906,376		16,098,868		116,852		46,122,096
3.11 Contributions for benefit plans for employees	4,511,767		3,463,905		14,895		7,990,567
3.12 Contributions for benefit plans for agents			1,138,243				1,138,243
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	440,098		403,900				843,999
3.32 Other agent welfare			23,699				23,699
4.1 Legal fees and expenses	987,771		789				988,560
4.2 Medical examination fees	641,666		562,738				1,204,404
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	463,148		381,854				845,002
4.5 Expense of investigation and settlement of policy claims	29,610		1,117,696				1,147,306
5.1 Traveling expenses	34,434		381,198				415,632
5.2 Advertising	88,678,247		862,031				89,540,278
5.3 Postage, express, telegraph and telephone	1,519,210		2,162,302		28		3,681,540
5.4 Printing and stationery	335,692		258,489		72		594,253
5.5 Cost or depreciation of furniture and equipment	122,539		277,211				399,750
5.6 Rental of equipment	14,048		193,021				207,069
5.7 Cost or depreciation of EDP equipment and software	8,166,144		6,835,337				15,001,480
6.1 Books and periodicals	12,410		13,320				25,730
6.2 Bureau and association fees	169,903		47,018		77		216,998
6.3 Insurance, except on real estate	268,655		80,825				349,480
6.4 Miscellaneous losses	585,149		91,532	5,863,594			6,540,276
6.5 Collection and bank service charges	3,064,559		38,688				3,103,248
6.6 Sundry general expenses	371,152		272,431				643,583
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	115,003		3,518,001				3,633,004
7.2 Agents' balances charged off (less $ ... $ recovered)			317,440				317,440
7.3 Agency conferences other than local meetings			701,402				701,402
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					34,886		34,886
9.3 Aggregate write-ins for expenses	14,545,992		9,085,992		739,177		24,371,161
10. General expenses incurred	157,814,716		53,870,856	5,863,594	905,987	(b)	(a) 218,455,153
11. General expenses unpaid Dec. 31, prior year	2,076,000		965,597	7,221,663			10,263,260
12. General expenses unpaid Dec. 31, current year	3,931,849		1,342,157				5,274,005
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	155,958,868		53,494,296	13,085,257	905,987		223,444,408
DETAILS OF WRITE-INS							
09.301. Investment advisory fees to affiliates	1,431,052		29,801		739,177		2,200,030
09.302. Other consulting and service fees	13,114,941		9,056,190				22,171,131
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	14,545,992		9,085,992		739,177		24,371,161

(a) Includes management fees of $ 7,516,277 to affiliates and $ .... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $ .... ; 2. Institutional $ .... ; 3. Recreational and Health $ .... ; 4. Educational $ ....
5. Religious $ .... ; 6. Membership $ .... ; 7. Other $ .... ; 8. Total $ ....

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes				299,514		299,514
2. State insurance department licenses and fees	1,830,137	149,725				1,979,862
3. State taxes on premiums	6,663,372	9,542,637				16,206,008
4. Other state taxes, including $ .... for employee benefits	382,786	53,679		69		436,533
5. U.S. Social Security taxes	2,268,809	1,700,841		8,390		3,978,040
6. All other taxes	281,673	863,449		61		1,145,183
7. Taxes, licenses and fees incurred	11,426,777	12,310,330		308,034		24,045,141
8. Taxes, licenses and fees unpaid Dec. 31, prior year	1,437,542	1,744,591				3,182,133
9. Taxes, licenses and fees unpaid Dec. 31, current year	1,400,542	1,508,836				2,909,378
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	11,463,777	12,546,085		308,034		24,317,897

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 1958 CSO 2.50% NLP	19,715		19,715		
0100002. 1958 CSO 3.00% CRVM	832,468		832,468		
0100003. 1958 CSO 3.00% NLP	525,560		525,560		
0100004. 1958 CSO 3.50% CRVM	2,108,520		2,108,520		
0100005. 1958 CSO 3.50% NLP	3,222,412		3,222,412		
0100006. 1958 CSO 4.50% CRVM	5,147		5,147		
0100007. 1958 CET 3.00% NLP	203,641		203,641		
0100008. 1980 CSO 4.00% CRVM	4,036,033		4,014,196		21,837
0100009. 1980 CSO 4.25% CRVM	23,884		23,884		
0100010. 1980 CSO 4.50% CRVM	86,983,184		44,601,578		42,381,606
0100011. 1980 CSO 4.75% CRVM	242,906		115,191		127,715
0100012. 1980 CSO 4.75% / 3.00% CRVM	216,470		216,470		
0100013. 1980 CSO 4.75% / 3.50% CRVM	76,385		76,385		
0100014. 1980 CSO 5.00% CRVM	6,750,186		2,586,299		4,163,888
0100015. 1980 CSO 5.50% CRVM	19,648,391		14,526,130		5,122,261
0100016. 1980 CSO 6.00% CRVM	4,233,990		3,842,875		391,116
0100017. 1980 CET 4.00% NLP	121,381		121,381		
0100018. 1980 CET 4.50% NLP	2,710,312		1,278,502		1,431,810
0100019. 1980 CET 4.75% NLP	2,368		1,588		780
0100020. 1980 CET 5.00% NLP	239,635		99,970		139,665
0100021. 1980 CET 5.50% NLP	408,824		225,599		183,225
0100022. 1980 CET 6.00% NLP	21,326		18,643		2,683
0100023. 2001 CSO 3.00% CRVM	1,859,292		1,549,410		309,882
0100024. 2001 CSO 3.50% CRVM	248,942,917		166,661,856		82,281,061
0100025. 2001 CSO 3.75% CRVM	6,124,985		2,505,191		3,619,794
0100026. 2001 CSO 4.00% CRVM	160,756,110		91,814,986		68,941,123
0100027. 2001 CSO 4.25% CRVM	4,931,982		1,976,454		2,955,528
0100028. 2001 CSO 4.50% CRVM	7,725,958		3,910,525		3,815,433
0100029. 2001 CSO 4.75% CRVM	109,322		45,489		63,834
0100030. 2017 CSO 3.50% CRVM	872,450		872,450		
0100031. 2017 CSO VM-20 3.00% NPR	6,354		6,354		
0100032. 2017 CSO VM-20 3.50% NPR	114,122		114,122		
0100033. Anticipated Mortality > 2017 CSO VM-20 3.00% NPR	110,055		110,055		
0100034. Anticipated Mortality > 2017 CSO VM-20 3.50% NPR	1,397,921		1,397,921		
0100035. Anticipated Mortality > 2017 CSO VM-20 3.75% NPR	3,125		3,125		
0100036. Anticipated Mortality > 2017 CSO VM-20 4.50% NPR	10,738		10,738		
0100037. Provision for Future Adverse Claim Experience	2,400,000		1,900,000		500,000
0100038. 1941 SI 3.50% CRVM	4,400,324	4,400,324			
0100039. 1958 CSO ANB 3.00% CRVM	161,248		161,248		
0100040. 1958 CSO ANXB 3.00% CRVM	8,554,251		8,554,251		
0100041. 1958 CSO ANXB 4.00% NLP	70,028		70,028		
0100042. 1958 CSO ANXB 4.50% CRVM	32,737		32,737		
0100043. 1958 CSO ANXB 5.50% CRVM	15,958		15,958		
0100044. 1958 CET ALB 4.00% NLP	126,705		126,705		
0100045. 1958 CET ALB 4.50% NLP	588,990		588,990		
0100046. 1958 CET ALB 5.50% NLP	459,014		459,014		
0100047. 1958 CET ALB 6.00% NLP	849,658		849,658		
0100048. 1961 CSI ANXB 3.50% CRVM	5,631,187	5,631,187			
0100049. 1961 CSI ANXB 4.00% CRVM	16,437	16,437			
0100050. 1961 CSI CET ANXB 3.50% NLP	806,026	806,026			
0100051. 1980 CSO ANB 50/50 4.00% CRVM	6,176,041		6,176,041		
0100052. 1980 CSO ANB 50/50 4.50% NLP	112,051		112,051		
0100053. 1980 CSO ANB 50/50 5.00% NLP	89,856		89,856		
0100054. 1980 CSO ANB 50/50 5.50% NLP	164,986		164,986		
0100055. 1980 CSO ANB 50/50 6.00% NLP	34,650		34,650		
0100056. 1980 CSO ALB 4.00% CRVM	651,573		651,573		
0100057. 1980 CET ALB 4.50% NLP	785,518		785,518		
0100058. 1980 CET ALB 5.00% NLP	493,417		493,417		
0100059. 1980 CET ALB 5.50% NLP	957,014		957,014		
0100060. 1980 CET ALB 6.00% NLP	2,150		2,150		
0199997. Totals (Gross)	599,177,888	10,853,974	371,870,674		216,453,240
0199998. Reinsurance ceded	319,054		259,890		59,164
0199999. Life Insurance: Totals (Net)	598,858,834	10,853,974	371,610,784		216,394,076
0200001. 1971 IAM 7.75% / 5.75% Both	13,630,556	XXX	13,630,556	XXX	
0200002. 1971 GAM 7.75% / 5.75% Both	8,098,605	XXX		XXX	8,098,605
0200003. 1983 A 7.00% Deferred	1,577,267	XXX	1,577,267	XXX	
0200004. 1983 A 7.00% / 5.25% Both	24,385,179	XXX	24,385,179	XXX	
0200005. 1983 A 7.75% / 5.75% Both	1,276,175	XXX	1,276,175	XXX	
0200006. Deposit Admin Contracts (Various)	749	XXX		XXX	749
0299997. Totals (Gross)	48,968,532	XXX	40,869,178	XXX	8,099,354
0299998. Reinsurance ceded	48,968,532	XXX	40,869,178	XXX	8,099,354
0299999. Annuities: Totals (Net)		XXX		XXX	
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)					
0400001. 1959 ADB with 1980 CSO 4.50%	265,013		94,760		170,253
0400002. 1959 ADB with 2001 CSO 3.00%	969,408		813,691		155,718
0400003. 1959 ADB with 2001 CSO 3.50%	3,327,366		2,282,048		1,045,318
0400004. 1959 ADB with 2001 CSO 4.00%	1,441,838		567,084		874,753
0400005. 1959 ADB with 2017 CSO 3.50%	19,707		19,707		
0400006. 1959 ADB with 2017 CSO VM-20 3.00% NPR	33,028		33,028		
0400007. 1959 ADB with 2017 CSO VM-20 3.50% NPR	53,431		53,431		
0499997. Totals (Gross)	6,109,791		3,863,749		2,246,042
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	6,109,791		3,863,749		2,246,042
0500001. 1952 Disability Study with 1980 CSO 4.00%	13,455		7,275		6,180
0599997. Totals (Gross)	13,455		7,275		6,180

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599998. Reinsurance ceded	146		146		
0599999. Disability-Active Lives: Totals (Net)	13,309		7,128		6,180
0600001. 1952 Disability Study with 1958 CSO 3.00%	6,907		6,907		
0600002. 1952 Disability Study with 1980 CSO 3.00%	45,880				45,880
0699997. Totals (Gross)	52,788		6,907		45,880
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	52,788		6,907		45,880
0700001. Alternative minimum reserves	3,908		3,908		
0700002. Guaranteed insurability option reserves	5,029,176		1,744,063		3,285,112
0700003. Chronic and critical illness accelerated death benefit reserves	20,712		20,712		
0700004. Chronic and critical illness accelerated death benefit reserves VM-20 NPR	54,532		54,532		
0799997. Totals (Gross)	5,108,328		1,823,215		3,285,112
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	5,108,328		1,823,215		3,285,112
9999999. Totals (Net) - Page 3, Line 1	610,143,049	10,853,974	377,311,784		221,977,291

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ .... ; Annuities $ .... ; Supplementary Contracts with Life Contingencies $ .... ; Accidental Death Benefits $ .... ; Disability - Active Lives $ .... ; Disability - Disabled Lives $ .... ; Miscellaneous Reserves $ ....

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [ ] No [X]
1.2 If not, state which kind is issued.
non-participating
2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued.
non-participating
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $
Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: $
7.4 Identify where the reserves are reported in the blank:
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $
8.2 State the amount of reserves established for this business: $
8.3 Identify where the reserves are reported in the blank:
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $
9.2 State the amount of reserves established for this business: $
9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [(a)]

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	27,172,679			27,156,525								3,938	12,216
2. Additional contract reserves (b)	45,514,597			44,304,066							413,505	263,581	533,445
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	72,687,276			71,460,591							413,505	267,520	545,660
8. Reinsurance ceded	54,644,616			54,510,856								133,760	
9. Totals (Net)	18,042,659			16,949,735							413,505	133,760	545,660
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	2,279,498										2,279,498		
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	2,279,498										2,279,498		
15. Reinsurance ceded	1,835,198										1,835,198		
16. Totals (Net)	444,300										444,300		
17. TOTAL (Net)	18,486,959			16,949,735							857,804	133,760	545,660
18. TABULAR FUND INTEREST	533,999			438,614							43,848	23,666	27,871
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	50,027,445	50,027,445				
2. Deposits received during the year	65,611			65,611		
3. Investment earnings credited to the account	361,164	361,043		120		
4. Other net change in reserves	7,369			7,369		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	367,681	363,730		3,951		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	50,093,908	50,024,759		69,149		
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	69,149			69,149		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(69,149)			(69,149)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	50,024,759	50,024,759				

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted 2.11 Direct	10,000		10,000								
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net	10,000		(b) 10,000	(b)		(b)	(b)				
2.2 Other 2.21 Direct	15,931,486		6,719,235				6,824,358		1,252		2,386,642
2.22 Reinsurance assumed	248,044	53,000	188,924						2,624		3,496
2.23 Reinsurance ceded	1,873,774										1,873,774
2.24 Net	14,305,756	53,000	(b) 6,908,159	(b)		(b)	(b) 6,824,358		(b) 3,875	(b)	(b) 516,364
3. Incurred but unreported:											
3.1 Direct	52,944,784		5,252,910				2,252,327		23,790		45,415,756
3.2 Reinsurance assumed	366,242	32,587	217,413						49,809		66,433
3.3 Reinsurance ceded	35,668,133		61,185				5,534				35,601,414
3.4 Net	17,642,893	32,587	(b) 5,409,139	(b)		(b)	(b) 2,246,793		(b) 73,599	(b)	(b) 9,880,775
4. TOTALS 4.1 Direct	68,886,271		11,982,145				9,076,685		25,042		47,802,398
4.2 Reinsurance assumed	614,286	85,587	406,337						52,433		69,929
4.3 Reinsurance ceded	37,541,907		61,185				5,534				37,475,188
4.4 Net	31,958,649	(a) 85,587	(a) 12,327,297				(a) 9,071,151		77,474		10,397,140

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ .... in Column 2, $ .... in Column 3 and $ .... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 6,907 Individual Annuities $ .... , Credit Life (Group and Individual) $ .... , and Group Life $ 45,880 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ .... Credit (Group and Individual) Accident and Health $ .... , and Other Accident and Health $ 444,300 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	553,713,623		127,379,830	2,847,511			77,367,198	1,387,722	63,610		344,667,751
1.2 Reinsurance assumed	1,884,302	368,024	1,425,316	32,001					16,100		42,860
1.3 Reinsurance ceded	277,848,910		90,000	2,879,513				1,387,722			273,491,675
1.4 Net	(d) 277,749,015	368,024	128,715,146				77,367,198		79,710		71,218,936
2. Liability December 31, current year from Part 1:											
2.1 Direct	68,886,271		11,982,145				9,076,685		25,042		47,802,398
2.2 Reinsurance assumed	614,286	85,587	406,337						52,433		69,929
2.3 Reinsurance ceded	37,541,907		61,185				5,534				37,475,188
2.4 Net	31,958,649	85,587	12,327,297				9,071,151		77,474		10,397,140
3. Amounts recoverable from reinsurers December 31, current year	199,151		135,000								64,151
4. Liability December 31, prior year:											
4.1 Direct	75,177,664		18,182,189				10,435,811		37,689		46,521,975
4.2 Reinsurance assumed	734,422	99,810	532,250						76,964		25,397
4.3 Reinsurance ceded	36,175,426		82,247				5,582				36,087,597
4.4 Net	39,736,659	99,810	18,632,192				10,430,229		114,654		10,459,775
5. Amounts recoverable from reinsurers December 31, prior year	61,496										61,496
6. Incurred Benefits											
6.1 Direct	547,422,230		121,179,787	2,847,511			76,008,072	1,387,722	50,963		345,948,174
6.2 Reinsurance assumed	1,764,166	353,801	1,299,403	32,001					(8,432)		87,392
6.3 Reinsurance ceded	279,353,046		203,938	2,879,513			(48)	1,387,722			274,881,920
6.4 Net	269,833,350	353,801	122,275,252				76,008,119		42,531		71,153,646

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ .... in Line 1.1, $ .... in Line 1.4.
$ .... in Line 6.1, and $ .... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 526,017 in Line 1.1, $ 526,017 in Line 1.4.
$ 526,017 in Line 6.1, and $ 526,017 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 263,019 in Line 1.1, $ 263,019 in Line 1.4.
$ 263,019 in Line 6.1, and $ 263,019 in Line 6.4.

(d) Includes $ 7,904 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans	108,939	104,845	(4,094)
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	75		(75)
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	109,014	104,845	(4,169)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	116,813	62,901	(53,912)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	59,849,076	51,225,946	(8,623,129)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software	3,079,981	3,986,568	906,587
21. Furniture and equipment, including health care delivery assets	141,815	230,834	89,019
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable	19,059,574	15,471,331	(3,588,244)
25. Aggregate write-ins for other than invested assets			
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	82,356,273	71,082,425	(11,273,848)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	82,356,273	71,082,425	(11,273,848)
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.			
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)			

NOTES TO FINANCIAL STATEMENTS

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Colonial Penn Life Insurance Company (“Company”) are presented on the basis of accounting practices prescribed or permitted by the Pennsylvania Insurance Department ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the Commonwealth of Pennsylvania for reporting the financial condition and results of operations of an insurance company and determining its solvency under Pennsylvania Insurance Law. The *Accounting Practices and Procedures* manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the Commonwealth of Pennsylvania. However, the Commonwealth of Pennsylvania may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Pennsylvania is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$(41,116,323)	$(23,602,702)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$(41,116,323)	$(23,602,702)
SURPLUS					
(5) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 84,541,868	$105,522,579
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 84,541,868	$105,522,579

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts. It also requires disclosure of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations with mortality risks are recognized as income when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments and cash equivalents are stated at amortized cost, which approximates fair value.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value, and perpetual bonds, which are carried at fair value, not exceeding any currently effective call price.

(3) Unaffiliated common stocks are carried at fair value.

(4) Redeemable preferred stocks are stated at amortized cost, except those rated NAIC class 4 or lower quality, which are carried at the lower of amortized cost or fair value. Perpetual preferred stocks are carried at fair value, not exceeding any currently effective call price.

(5) Mortgage loans on real estate are stated at the amortized unpaid balance, excluding accrued interest.

(6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern, continued

(7) Properties occupied by the Company are carried at depreciated cost.

(8) Affiliated common stocks of insurance affiliates are carried at statutory equity. All affiliated non-insurance entities are valued at the Generally Accepted Accounting Principles (“GAAP”) equity of the investee.

(9) The Company has minor ownership interests in joint ventures, which are classified as other invested assets on the balance sheet. The Company carries these interests based on its proportionate share of the underlying audited GAAP equity of the investee.

(10) The Company does not utilize anticipated net investment income as a factor in the premium deficiency reserve calculation.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount reported. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

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

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During 2021, the Company did not record any material changes in accounting principles or corrections of errors.

3. Business Combinations and Goodwill

A. During 2021, the Company did not acquire any other company accounted for as a purchase.

B. During 2021, the Company did not merge with any other insurance company.

C. During 2021, the Company did not participate in an assumption reinsurance agreement.

D. During 2021, the Company did not recognize any impairment losses.

E. The Company has no goodwill.

4. Discontinued Operations

During 2021, the Company had no discontinued operations.

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

(1) No new mortgage loans were made in 2021. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan which would be permitted by law on the land without the buildings.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 64.52 %

	2021	2020
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

5. **Investments**, continued

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ —	$ —	$ —	$ —	$ 520,069	$ —	$ 520,069
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 520,069	$ —	$ 520,069
b. Prior Year							
1. Recorded Investment							
(a) Current	$ —	$ —	$ —	$ —	$ 559,591	$ —	$ 559,591
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 559,591	$ —	$ 559,591

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

a. Current Year							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—
b. Prior Year							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—

(6) Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

a. Current Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—
b. Prior Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

5. **Investments**, continued

(7) Allowance for credit losses:

	2021	2020
	$ —	$ —
a. Balance at beginning of period	—	—
b. Additions charged to operations	—	—
c. Direct write-downs charged against the allowances	—	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of period		

(8) Mortgage loans derecognized as a result of foreclosure:

	2021
a. Aggregate amount of mortgage loans derecognized	$ —
b. Real estate collateral recognized	—
c. Other collateral recognized	—
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	—

(9) Interest income on impaired loans is reported as collected when cash is received.

B. Debt Restructuring

The Company has no investments in restructured debt.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

(2) The Company did not record any other-than-temporary impairments ("OTTI") in the current year under SSAP No. 43R – Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

(3) The Company did not recognize any OTTI in 2021 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests.

(4) Loan-backed bonds, structured securities and beneficial interests owned at December 31, 2021 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	197,889
2. 12 Months or Longer	$	5,780

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	23,758,177
2. 12 Months or Longer	$	994,220

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company's assessment of whether unrealized losses are "other-than-temporary" requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment's rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no open repurchase agreements or securities lending transactions at December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5. **Investments**, continued

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no repurchase agreement transactions accounted for as secured borrowing at December 31, 2021.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no reverse repurchase agreement transactions accounted for as secured borrowing at December 31, 2021.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company has no repurchase agreement transactions accounted for as a sale at December 31, 2021.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company has no reverse repurchase agreement transactions accounted for as a sale at December 31, 2021.

J. Real Estate

(1) The Company did not recognize any impairment on its home office real estate. The Company does not have any other investments in real estate.

(2) The Company did not sell any real estate or classify any real estate as held for sale.

(3) The Company has no plan to sell its home office real estate.

(4) The Company does not engage in retail land sales operations.

(5) The Company does not hold real estate investments with participating mortgage loan features.

K. Low-Income Housing Tax Credits (“LIHTC”)

The Company has no investments in LIHTC.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A 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 agreements	—	—	—	—	—	—	—	—	—	— %	— %
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	2,069,400	—	—	—	2,069,400	2,069,500	(100)	—	2,069,400	0.21 %	0.23 %
j. On deposit with states	11,338,456	—	—	—	11,338,456	11,321,753	16,703	—	11,338,456	1.17 %	1.28 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	— %	— %
l. Pledged collateral to FHLB (including assets backing funding agreements)	50,772,278	—	—	—	50,772,278	51,670,535	(898,257)	—	50,772,278	5.25 %	5.74 %
m. Pledged as collateral not captured in other categories		—	—	—	—		—	—	—	— %	— %
n. Other restricted assets		—	—	—	—	—	—	—	—	— %	— %
o. Total Restricted Assets	$ 64,180,134	$ —	$ —	$ —	$64,180,134	$65,061,788	$ (881,654)	$ —	$ 64,180,134	6.63 %	7.25 %

(a) Subset of column 1 (c) Column 5 divided by Asset Page, Column 1, Line 28

(b) Subset of column 3 (d) Column 9 divided by Asset Page, Column 3, Line 28

(2) The Company did not have any assets pledged as collateral not captured in other categories at December 31, 2021.

(3) The Company had no other restricted assets at December 31, 2021.

(4) The Company had no collateral received and reflected as assets at December 31, 2021.

M. The Company held no working capital finance investments at December 31, 2021.

N. The Company had no offsetting assets and liabilities reported net in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities at December 31, 2021.

O. The Company had no investments in 5GI securities at December 31, 2021 and December 31, 2020.

P. Short Sales

The Company had no short sale transactions as of December 31, 2021.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	21	—
(2) Aggregate Amount of Investment Income	$ 196,277	$ —

R. Reporting Entity’s Share of Cash Pool by Asset Type

The Company did not have a share in any cash pools as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investment in joint ventures, partnerships or limited liability companies that exceeds 10% of its admitted assets.

B. During 2021 and 2020, the Company did not recognize any impairment write-downs for its investments in joint ventures, partnerships or limited liability companies.

7. Investment Income

A. All due and accrued investment income with amounts that are over 90 days past due, with the exception of accrued interest on mortgage loans in default, is non-admitted.

B. The Company has no investment income due and accrued that was non-admitted as of December 31, 2021.

8. Derivative Instruments

The Company has no investment in derivative instruments.

9. Income Taxes

A. The components of the net deferred tax asset (“DTA”) recognized in the Company’s financial statements are as follows:

(1)

	December 31, 2021		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 89,152,834	$ 19,953	$ 89,172,787
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	89,152,834	19,953	89,172,787
d. Deferred Tax Asset Non-admitted	59,849,076	—	59,849,076
e. Admitted Deferred Tax Asset	29,303,758	19,953	29,323,711
f. Gross Deferred Tax Liability	17,791,622	504,887	18,296,509
g. Net Admitted Deferred Tax Asset (Liability)	$ 11,512,136	$ (484,934)	$ 11,027,202

	December 31, 2020		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 82,337,140	$ 76,111	$ 82,413,251
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	82,337,140	76,111	82,413,251
d. Deferred Tax Asset Non-admitted	51,225,946	—	51,225,946
e. Admitted Deferred Tax Asset	31,111,194	76,111	31,187,305
f. Gross Deferred Tax Liability	16,987,458	436,031	17,423,489
g. Net Admitted Deferred Tax Asset (Liability)	$ 14,123,736	$ (359,920)	$ 13,763,816

	Change		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 6,815,694	$ (56,158)	$ 6,759,536
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	6,815,694	(56,158)	6,759,536
d. Deferred Tax Asset Non-admitted	8,623,130	—	8,623,130
e. Admitted Deferred Tax Asset	(1,807,436)	(56,158)	(1,863,594)
f. Gross Deferred Tax Liability	804,164	68,856	873,020
g. Net Admitted Deferred Tax Asset (Liability)	$ (2,611,600)	$ (125,014)	$ (2,736,614)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(2) The adjusted gross DTA admitted was determined from the following calculations (the Company has no federal income taxes paid in prior years that are recoverable through loss carrybacks):

	December 31, 2021		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
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:	11,027,202	—	11,027,202
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	40,233,656	—	40,233,656
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	11,027,202
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	17,791,622	504,887	18,296,509
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 28,818,824	$ 504,887	$ 29,323,711

	December 31, 2020		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
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:	13,763,816	—	13,763,816
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	38,129,879	—	38,129,879
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	13,763,816
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	16,987,458	436,031	17,423,489
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 30,751,274	$ 436,031	$ 31,187,305

	Change		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
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:	(2,736,614)	—	(2,736,614)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	2,103,777	—	2,103,777
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	(2,736,614)
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	804,164	68,856	873,020
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ (1,932,450)	$ 68,856	$ (1,863,594)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(3) The following amounts were used to determine the recovery period and threshold limitations used in 9A(2) above:

		2021	2020
a.	Risk Based Capital Ratio used to determine Admitted Deferred Tax Assets	655 %	825 %
b.	Total Adjusted Capital used in 9A(3)a.	$ 79,773,884	$ 98,396,263

(4) Impact of Tax-Planning Strategies

a. The Company did not utilize any tax-planning strategies during 2021 or 2020.

	December 31, 2021		December 31, 2020		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
1. Adjusted Gross DTA	$89,152,834	$ 19,953	$82,337,140	$ 76,111	$6,815,694	$ (56,158)
2. % of Adjusted Gross DTA Attributable to the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00 %	0.00 %
3. Net Admitted Adjusted Gross DTA	$29,303,758	$ 19,953	$31,111,194	$ 76,111	$(1,807,436)	$ (56,158)
4. % of Net Admitted Adjusted Gross DTA Admitted Because of the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00 %	0.00 %

b. The Company did not utilize reinsurance related tax-planning strategies.

B. The Company has recognized all deferred tax liabilities as of December 31, 2021.

C. The components of current and deferred income taxes are as follows:

(1) Current income taxes incurred consist of the following major components:

	2021	2020	Change
a. Federal	$ (4,404,395)	$ 2,878,195	$ (7,282,590)
b. Foreign tax	—	—	—
c. Subtotal	(4,404,395)	2,878,195	(7,282,590)
d. Federal income tax on net capital gains (losses)	236,778	51,661	185,117
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred	$ (4,167,617)	$ 2,929,856	$ (7,097,473)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

The main components of the DTA and deferred tax liabilities are as follows:

	December 31 2021	December 31 2020	Change
(2) Deferred tax assets:			
a. Ordinary			
1. Discounting of unpaid losses	$ —	$ —	$ —
2. Unearned premium reserve	—	—	—
3. Policyholder reserves	20,430,489	19,786,179	644,310
4. Investments	—	—	—
5. Deferred acquisition costs	62,511,088	57,159,273	5,351,815
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. Agent balances	3,785,688	3,179,926	605,762
14. Other (including items <5% of total ordinary tax assets)	2,425,569	2,211,762	213,807
99. Subtotal	89,152,834	82,337,140	6,815,694
b. Statutory valuation allowance adjustment	—	—	—
c. Nonadmitted	59,849,076	51,225,946	8,623,130
d. Admitted ordinary deferred tax assets	29,303,758	31,111,194	(1,807,436)
e. Capital			
1. Investments	19,953	76,111	(56,158)
2. Net capital loss carry-forward	—	—	—
3. Real Estate	—	—	—
4. Other (including items <5% of total capital tax assets)	—	—	—
99. Subtotal	19,953	76,111	(56,158)
f. Statutory valuation allowance adjustment	—	—	—
g. Nonadmitted	—	—	—
h. Admitted capital deferred tax assets	19,953	76,111	(56,158)
i. Admitted deferred tax assets	$ 29,323,711	$ 31,187,305	$ (1,863,594)
(3) Deferred tax liabilities:			
a. Ordinary			
1. Investments	$ —	$ —	$ —
2. Fixed Assets	219,508	238,391	(18,883)
3. Deferred and uncollected premium	12,057,478	11,475,257	582,221
4. Policyholder reserves	1,813,197	2,266,496	(453,299)
5. Accrued surplus debenture interest	349,846	356,850	(7,004)
6. Prepaid commissions	2,173,098	2,649,938	(476,840)
7. Other (including items <5% of total ordinary tax liabilities)	1,178,495	526	1,177,969
99. Subtotal	17,791,622	16,987,458	804,164
b. Capital			
1. Investments	504,887	436,031	68,856
2. Real Estate	—	—	—
3. Other (including items <5% of total capital tax liabilities)	—	—	—
99. Subtotal	504,887	436,031	68,856
c. Deferred tax liabilities	18,296,509	17,423,489	873,020
(4) Net deferred tax assets/liabilities	$ 11,027,202	$ 13,763,816	$ (2,736,614)

The change in net deferred income tax from December 31, 2020 to December 31, 2021 is comprised of the following:

Change in net DTA	$ 5,886,515
Tax effect of unrealized gains (losses)	30,379
Change in net deferred income tax	$ 5,916,894

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference for the year ended December 31, 2021 were as follows:

	2021	Effective Tax Rate
Provision computed at statutory rate	$ (9,305,271)	21.0 %
Dividend received deduction	(4,134)	— %
Amortization of interest maintenance reserve	(181,627)	0.4 %
Non-admitted assets	(556,651)	1.3 %
Other	(36,828)	0.1 %
Total federal income tax expense (benefit)	$(10,084,511)	22.8 %

The federal income tax expense (benefit) is comprised of the following:

Tax on gain (loss) from operations	$ (4,404,395)	9.9 %
Tax on current year capital gains (losses)	236,778	(0.5)%
Change in net deferred income tax	(5,916,894)	13.4 %
Total federal income tax expense (benefit)	$(10,084,511)	22.8 %

E. (1) At December 31, 2021, the Company had no remaining operating loss carry-forwards.

At December 31, 2021, the Company had no remaining foreign tax credits.

At December 31, 2021, the Company had no remaining LIHTC.

(2) The Company had no income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses.

(3) At December 31, 2021, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

F. (1) The Company files a consolidated federal income tax return with its ultimate parent, CNO Financial Group, Inc. (“CNO”), and its subsidiaries, of which five are insurance companies.

(2) The method of allocating tax expense among the companies comprising the consolidated life group and the affiliated nonlife companies is subject to a written tax sharing agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations with current credit for net losses incurred by a company subject to certain limitations. Pursuant to the tax sharing agreement, the Company may recoup income tax sharing payments paid in prior years in the event it incurs a loss. If sufficient tax sharing payments were not made in the prior years, such loss is carried forward as an offset to future net income subject to income tax sharing payments. Intercompany tax balances payable under the tax sharing agreement are settled quarterly. The federal income tax recoverable at December 31, 2021 and 2020 of $1,184,143 and $1,405,668, respectively, was receivable from Conseco Life Insurance Company of Texas (“Conseco Life of Texas”).

The IRS is conducting an examination of the 2016 through 2018 consolidated federal tax returns of CNO, which is the Company's ultimate parent. The outcome of tax audits cannot be predicted with certainty. If such tax audits are not resolved in a manner consistent with our expectations, we may be required to adjust our provision for income taxes.

G. The Company has no federal or foreign tax loss contingencies for which it is reasonably possible that the total liability will significantly increase during 2022.

H. The Company had no liability for the Repatriation Transition Tax under the Tax Cuts and Jobs Act.

I. The Company did not recognize an Alternative Minimum Tax Credit as a current year recoverable or Deferred Tax Asset.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A., B.

During 2021 and 2020, the Company received surplus contributions from its sole shareholder, Conseco Life of Texas, as follows:

(1) On December 30, 2021, the Company received a surplus contribution of $5,000,000 in cash.

(2) On June 30, 2021, the Company received a surplus contribution of $20,000,000 in cash.

(3) On September 30, 2020, the Company received a surplus contribution of $23,000,000 in cash.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, continued

(4) On June 29, 2020, the Company received a surplus contribution of $10,000,000 in cash.

(5) On March 30, 2020, the Company received a surplus contribution of $8,000,000 in cash.

Under an existing coinsurance agreement, Bankers Life and Casualty Company ("Bankers Life"), an affiliate, assumes on an automatic basis an 80% quota share of the Medicare Supplement policies underwritten and issued by the Company. The Company had ceded reserves of $54,510,856 and $52,109,890 at December 31, 2021 and 2020, respectively, under this agreement. Premiums paid during 2021 and 2020 were $391,864,895 and $399,885,908, respectively.

Under an existing coinsurance agreement, the Company cedes a block of annuity business through 100% indemnity coinsurance to Washington National Insurance Company, an affiliate. The Company had ceded reserves of $44,126,396 and $45,241,842 at December 31, 2021 and 2020, respectively, under this agreement.

C. The Company did not have any material transactions with related parties not reported on Schedule Y as of December 31, 2021.

D. The Company's receivable and payable balances with related parties are settled monthly. Such balances, excluding intercompany tax balances, consist of the following:

	December 31, 2021		December 31, 2020	
	Receivable	Payable	Receivable	Payable
Parent	$ —	$ —	$ —	$ —
Affiliates	—	3,398,914	2,363,532	1,745,680
Total	$ —	$ 3,398,914	$ 2,363,532	$ 1,745,680

E. Bankers Life provides paymaster services for commissions paid to the Bankers Life agents contracted and appointed with the Company in order to sell certain products underwritten and issued by the Company as well as Bankers Life field employees who receive commissions on the sale of these products. The Company records reimbursement of paymaster services as commissions. In addition, Bankers Life provides certain marketing and clerical services in support of these products. Net expenses incurred for marketing and clerical services totaled $15,933,088 and $18,245,903 in 2021 and 2020, respectively.

Effective January 1, 2021, the Company entered into an agency agreement with K.F. Agency, Inc. ("KF Agency"), an affiliate and licensed insurance agency, pursuant to which KF Agency acts as an in-house independent marketing organization that manages direct relationships with sub-producers that wish to sell the Company's products. Under this agreement, the Company pays commissions to the sub-producers and overriding commissions to KF Agency for such sales. The Company incurred overriding commissions of $473,220 during 2021 under this agreement.

Under an investment advisory services agreement, 40|86 Advisors, Inc., an affiliate, manages the Company's investments and provides investment accounting services for which expenses totaled $2,189,036 and $2,113,432 in 2021 and 2020, respectively. 40|86 Mortgage Capital, Inc., an affiliate, provides origination and servicing for the Company's mortgage loans for which expenses totaled $10,994 and $12,138 in 2021 and 2020, respectively.

CNO Services, LLC ("CNO Services"), also an affiliate, provides certain administrative services to the Company. The agreement stipulates that fees for such services will be 110% of direct and directly allocable costs plus a reasonable charge for overhead. Expenses under this agreement totaled $90,689,050 and $96,841,630 in 2021 and 2020, respectively. The expenses under this agreement are allocated to the appropriate expense classifications on Exhibit 2 and 3 as if they had been borne directly by the Company.

F. The Company has not made any guarantees or undertakings for the benefit of an affiliate, which would result in a material contingent exposure of the Company's or any affiliated insurer's assets.

G. All outstanding shares of the Company are owned by Conseco Life of Texas, a Texas domiciled insurance company and an indirect wholly-owned subsidiary of CNO.

H. The Company does not own any common shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated ("SCA") company.

I. At December 31, 2021, the Company did not have an investment in a SCA entity that exceeded 10% of admitted assets.

J. During 2021, the Company did not recognize impairments on investments in SCA companies.

K. The Company has no investment in foreign insurance subsidiaries.

L. The Company has no investment in downstream non-insurance holding companies.

M. The Company has no investment in a SCA entity per SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities ("SSAP 97").

N. The Company has no investment in insurance SCA entities.

O. The Company has no investment in a SCA entity per SSAP No. 97 or SSAP No. 48, Investments in Joint Ventures, Partnerships and Limited Liability Companies, whose share of losses exceeds its investment.

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. None

B. Federal Home Loan Bank ("FHLB") Agreements

(1) Federal Home Loan Bank of Pittsburgh ("FHLBP")

The Company is a member of the FHLBP. As a member of the FHLBP, the Company has the ability to borrow on a collateralized basis from FHLBP. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current estimated borrowing capacity under this agreement is $50,000,000, as determined by the Company. The Company is required to hold certain minimum amounts of FHLBP common stock as a condition of membership in the FHLBP, and additional amounts based on the amount of borrowings.

All FHLB activity is included in the Company's General Account.

(2) FHLB Capital Stock

The Aggregate totals of the FHLBP capital stock as of December 31, 2021 are as follows:

	Total	General Account	Separate Account
2021			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	69,400	69,400	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	$ 2,069,400	$ 2,069,400	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 50,000,000	XXXXXXX	XXXXXXX

	Total	General Account	Separate Account
2020			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	69,500	69,500	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	$ 2,069,500	$ 2,069,500	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 50,000,000	XXXXXXX	XXXXXXX

Membership Stock eligibility for redemption as of December 31, 2021 is as follows:

			Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	69,400	69,400	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - December 31, 2021	$ 61,979,649	$ 50,772,278	$ 50,000,000
Collateral Pledged - General Account - December 31, 2020	62,689,620	51,670,535	50,000,000

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	$ 66,293,383	$ 54,799,895	$ 50,000,000
Maximum Collateral Pledged - General Account - Prior Year	61,128,828	53,471,341	50,000,000

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(4) Borrowing from FHLB

The amounts borrowed as of December 31, 2021 are as follows:

2021

	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,024,759
Other	—	—	—	XXX
Aggregate Total	$ 50,000,000	$ 50,000,000	$ —	$ 50,024,759

2020

	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,027,445
Other	—	—	—	XXX
Aggregate Total	$ 50,000,000	$ 50,000,000	$ —	$ 50,027,445

The maximum amounts borrowed in 2021 are as follows:

	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding Agreements	50,000,000	50,000,000	—
Other	—	—	—
Aggregate Total	$ 50,000,000	$ 50,000,000	$ —

The FHLB prepayment obligations as of December 31, 2021 are as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	N/A
Funding Agreements	YES
Other	N/A

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. - D.

Defined Benefit Plan

The Company provides certain health care and life insurance benefits under a postretirement plan for certain former employees. The unfunded plan is closed to new participants. The liability was $86,519 and $88,722 at December 31, 2021 and 2020, respectively, and was included in general expenses due and accrued. The Company recorded expenses of $8,178 and $10,902 on the plan in 2021 and 2020, respectively.

E. The Company has not sponsored a defined contribution plan.

F. The Company does not participate in a multiemployer plan.

G. Consolidated/Holding Company Plans

The Company's employees are eligible to participate in CNO's 401(k) savings plan. In addition, certain executive officers of the Company are included in CNO's deferred compensation plan. The Company has no legal obligation for benefits under these plans. CNO allocates a portion of these costs to the Company based on salary ratios. The Company's allocated expenses under these plans during 2021 and 2020 totaled $1,186,803 and $1,210,164, respectively.

H. The Company has accrued all postemployment benefits and compensated absences.

I. The Company does not sponsor a postretirement health care plan.

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

A. The Company's capital consists of 250,000 shares authorized, issued and outstanding, with a par value of $10.00 per share.

B. The Company has no preferred stock outstanding.

C. The maximum amount of dividends which can be paid by Commonwealth of Pennsylvania life insurance companies to shareholders without 30-day prior notice to the Department is the greater of statutory net income for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net loss for 2021 was $41,116,323. Statutory surplus as regards policyholders as of December 31, 2021 was $84,541,868. However, under Commonwealth of Pennsylvania insurance statutes, dividends may be paid only from earned surplus without prior approval. The Company had an unassigned deficit as of December 31, 2021 of $413,285,197.

D. The Company did not pay any dividends to shareholders in 2021 or 2020.

E. See Note #13 C..

F. Unassigned surplus is held for the benefit of the Company's shareholder.

G. During 2021, the Company had no advances to surplus.

H. During 2021, the Company held no stock for special purposes.

I. During 2021, the Company had no special surplus funds.

J. As of December 31, 2021, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains was $93,925.

K. Information on the outstanding surplus debenture is as follows:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest and/ or Principal
0601	10/31/2006	Variable (a)	$160,000,000	Y	$160,000,000	$160,000,000	$ 1,665,933
Total	XXX	XXX	$160,000,000	XXX	$160,000,000	$160,000,000	$ 1,665,933

(a) Generally the Three-Month LIBOR Rate + 4.0% (4.13% as of December 31, 2021)

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0601	$6,718,695	$127,752,400	—%	$—	$—	12/31/2036
Total	XXX	XXX	XXX	$—	$—	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party? (Y/N)	Type of Assets Received Upon Issuance
0601	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0601	$—	$—	N/A
Total	$—	$—	XXX

On October 31, 2006, the Company issued a surplus debenture for cash in the amount of $160,000,000 to its indirect parent, CDOC, Inc. ("CDOC"), after approval by the Pennsylvania Department of Insurance. The principal amount is due in a single payment on December 31, 2036. On September 1, 2015, after approval from the Pennsylvania Insurance Department, an amendment was executed effective October 1, 2014 to provide for an annual interest payment on September 30 of each year, beginning September 30, 2015 at a rate generally equal to the Three-Month LIBOR Rate plus 4.0%, as determined as of two business days prior to the first day of each calendar quarter. Interest shall be paid only out of the Company's unassigned surplus or as otherwise approved by the Department. No interest or principal payment may be made without prior approval of the Department. In the event of the insolvency, bankruptcy, receivership, rehabilitation, conservatorship, reorganization, readjustment of debt, marshalling of assets

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations, continued

and liabilities, or similar proceedings, by or against the Company, or any liquidation or winding up of the Company, whether voluntary or involuntary, repayment of the balance of the surplus debenture and any accrued interest then due and owing to CDOC is subordinate to any policyholder, claimant and beneficiary claims as well as debts owed to all other classes of creditors.

L., M. The Company has not restated surplus due to a quasi reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of December 31, 2021, the Company had $77,240 in standby equity commitments to joint ventures, partnerships, and limited liability companies. There were no outstanding commitments or contingent commitments to a SCA entity.

(2, 3) The Company has no contingent guarantees as of December 31, 2021.

B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies of $900,000. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals $1,821,924 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

(2)

		2021
a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$2,158,672
b.	Decreases current year:	
	Premium tax offset applied	394,806
	Change in accrual resulting from changes in liability	16,425
c.	Increases current year:	
	Recoverable assessments paid	74,483
	Change in accrual resulting from changes in liability	—
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$1,821,924

(3)

a. Discount Rate Applied: 3.50%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency:

Name of Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
PTNA and ANIC (1)	$ 930,000	$ 710,000	$ 2,100,000	$ 1,700,000

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

The related assets in the above table include undiscounted paid assessments of $1,485,544.

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency:

Name of Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
PTNA and ANIC (1)	50	2022-2035	9.7	43	2022-2035	4.4

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

C. Gain Contingencies

The Company has no gain contingencies.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

D. Claims Related Extra Contractual Obligation ("ECO") and Bad Faith Losses Stemming From Lawsuits

The Company paid the following amounts during 2021 to settle claims related ECO or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ —

Number of claims where amounts were paid to settle claims related ECO or bad faith claims resulting from lawsuits during 2021.

(a)	(b)	(c)	(d)	(e)
0-25 Claims	26-50 Claims	51-100 Claims	101-500 Claims	More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [X]   (g) Per Claimant [ ]

E. The Company had no joint and several liabilities at December 31, 2021.

F. All Other Contingencies

(1) Various lawsuits against the Company have arisen in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

(2) At December 31, 2021 and 2020, the Company had no admitted amounts for assets covered by SSAP No. 6, Uncollected Premium Balances, Bills Receivable for Premiums, and Amounts Due From Agents and Brokers, No. 47, Uninsured Plans and No. 66, Retrospectively Rated Contracts.

15. Leases

A. Lessee Leasing Arrangements

The Company does not have any lease obligations.

B. Lessor Leasing Arrangements

(1) The Company has no operating leases as a significant part of its business activity.

(2) The Company has no leveraged leases.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

The Company does not have any financial instruments with off-balance sheet risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. During 2021, the Company had no transfers of receivables reported as sales.

B. During 2021, the Company had no transfers and servicing of financial assets.

C. During 2021, the Company had no securities with NAIC designation 3 or below, or unrated securities, that were sold and reacquired within 30 days of the sale date.

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

The Company does not serve as an administrator of any uninsured or partially insured accident and health plans.

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

The Company does not have any direct premiums written by managing general agents or third party administrators.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at December 31, 2021.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Common stock					
Industrial and miscellaneous (unaffiliated)	$ —	$ 2,069,400	$ —	$ —	$ 2,069,400
Cash equivalents					
Exempt money market mutual funds	16,579	—	—	—	16,579
All other money market mutual funds	10,900,000	—	—	—	10,900,000
Total Assets at fair value	$10,916,579	$ 2,069,400	$ —	$ —	$12,985,979
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) 2021 Progression of Fair Value Measurements in Level 3

	Balance at 1/1/2021	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 12/31/2021
Preferred stock (industrial and miscellaneous - unaffiliated)	$ 350,218	$ —	$ (15,657)	$ 21,959	$ —	$ (356,520)	$ —
Common stock (Industrial and miscellaneous - unaffiliated)	—	—	—	—	—	—	—
Total	$ 350,218	$ —	$ (15,657)	$ 21,959	$ —	$ (356,520)	$ —

(3) There were no transfers between levels in 2021.

(4) The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information.

Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

Level 2 – includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options.

Level 3 – includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of December 31, 2021, the reported fair value of the Company's investment in Level 2 common stock was comprised of $2,069,400 of FHLBP common stock. The stock may only be issued, redeemed and repurchased by the FHLBP at a price equal to its par value.

As of December 31, 2021, the reported fair value of the Company's investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on expected recovery.

(5) As of December 31, 2021, the Company had no derivative assets.

B - C.

As of December 31, 2021, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds	$ 837,300,994	$ 714,559,956	$ —	$ 829,399,661	$ 7,901,333
Preferred stock	1,057,200	1,000,000	—	1,057,200	—
Common stock	2,069,400	2,069,400	—	2,069,400	—
Mortgage loans	608,947	520,069	—	—	608,947
Cash	26,592,045	26,592,045	26,592,045	—	—
Cash equivalents	10,916,579	10,916,579	10,916,579	—	—
Contract loans	20,918,236	20,809,297		—	20,918,236
Surplus debentures	19,681,985	17,369,245	—	18,451,985	1,230,000
Total Assets	$ 919,145,386	$ 793,836,591	$ 37,508,624	$ 850,978,246	$ 30,658,516
FHLBP advances	$ 50,314,456	$ 50,024,759		$ 50,314,456	$ —
Total Liabilities	$ 50,314,456	$ 50,024,759	$ —	$ 50,314,456	$ —

D - E.

None

21. Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

C. Other Disclosures

(1) Assets with book/adjusted carrying values totaling $11,338,457 and $11,321,753 at December 31, 2021 and 2020, respectively, were on deposit with government authorities or trustees as required by law.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

(2) In August 2011, the Company was notified of an examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company and certain affiliates. Such examination has included inquiries related to the use of data available on the U.S. Social Security Administration's Death Master File ("SSADMF") to identify instances where benefits under life insurance policies, annuities and retained asset accounts are payable. The Company and affiliates are continuing to provide information to the examiners in response to their requests. A total of 42 states and the District of Columbia participated in this examination. In November 2018, the Company and affiliates entered into an agreement for compliance with laws and regulations concerning the identification, reporting and escheatment of unclaimed contract benefits or abandoned funds (the "Global Resolution Agreement"). Under the terms of the Global Resolution Agreement, a third-party auditor acting on behalf of the signatory jurisdictions is comparing expanded matching criteria to the SSADMF to identify deceased insureds and contract holders where a valid claim has not been made. As a result of the Global Resolution Agreement, the Company incurred $21.8 million and $7 million of expense in 2021 and 2020, respectively.

(3) The novel coronavirus ("COVID-19") pandemic has significantly impacted the U.S. and global economy, created significant volatility and periods of disruption in the capital markets, and dramatically increased unemployment levels during 2020 and 2021. The Company's operating results reflect unfavorable mortality in its life insurance business partially offset by favorable health margins due to consumers deferring medical care treatments. We expect mortality and morbidity trends to revert to pre-pandemic levels over time, although such deferral of medical care and possible long-term health complications from COVID-19 may lead to higher life and health claim costs in future periods. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company's business, but the duration and severity of which are currently unknown:

- the impact of the COVID-19 environment on the sales of some of the Company's insurance products;
- changes in mortality, morbidity, and persistency (or lapse rates) impacting insurance product margin; and
- general economic impacts, driving: (i) potential impacts on net investment income due to changes in interest rates; (ii) the potential for credit deterioration and its impact on invested assets and capital; and (iii) potential impacts to reserves resulting from changes in interest rates, equity valuations, and market volatility.

D. The Company had no business interruption insurance recoveries.

E. Transferable and Non-Transferable State Tax Credits

(1) The table below summarizes the carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits as of December 31, 2021. The Company has no non-transferable state tax credits as of December 31, 2021.

Description of Transferable State Tax Credits	State	Carrying Value	Unused Amount
Arkansas Historic Rehabilitation Program Vapor Valley Spirits, Inc.	AR	$ 98,935	$ 108,125
Catholic Education Credit - Arizona	AZ	$ 125,000	$ 125,000
AAA Scholarship Fund	FL	$ 1,000,000	$ 1,000,000
Grow New Jersey Assistance Program NJ Imperial Bag & Paper CO, LLC	NJ	$ 738,000	$ 800,000
Public Service Co of Oklahoma	OK	$ 2,084	$ 2,241
Texas Historic Tax Credit MPX TX Historic IFC, LLC	TX	$ 83,125	$ 87,500
Vermont Downtown and Village Center Tax Credit Equinox Mountain Partners II, LLC	VT	$ 4,812	$ 5,175
Total		$ 2,051,956	$ 2,128,041

(2) The Company estimated the utilization of the remaining transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable state tax credits.

(3) As of December 31, 2021, the Company did not recognize any impairment losses related to write-downs as a result of impairment analysis of the carrying amount for state transferable and non-transferable tax credits.

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 2,051,956	$ —
b. Non-transferable	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

F. Subprime Mortgage Related Risk Exposure

(1) To identify its exposure to subprime mortgage risk, the Company obtains information regarding the weighted average credit scores for the pool of borrowers supporting each of its mortgage-backed investments. The Company regularly reviews its mortgage-backed investments for impairments. The Company views its exposure to subprime mortgage risk to be low. The risk to subprime mortgage investments is mitigated through portfolio diversification and detailed analysis of each investment.

(2) The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2021.

(3) As of December 31, 2021, direct exposure through other investments in mortgage-backed securities are as follows:

		Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a.	Residential mortgage-backed securities	$ 13,179,490	$ 13,991,829	$ 15,883,574	$ —
b.	Commercial mortgage-backed securities	—	—	—	—
c.	Collateralized debt obligations	—	—	—	—
d.	Structured securities	—	—	—	—
e.	Equity investment in SCAs	—	—	—	—
f.	Other assets	—	—	—	—
g.	Total	$ 13,179,490	$ 13,991,829	$ 15,883,574	$ —

(4) The Company does not write Mortgage Guaranty or Financial Guaranty insurance.

G. The Company had no retained assets at December 31, 2021.

H. Insurance-Linked Securities (ILS) Contracts

None

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

None

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, February 28, 2022. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
Yes ( ) No (X)
If yes, give full details.

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?
Yes ( ) No (X)
If yes, give full details.

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (X)

   a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance, continued

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $0

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)
If yes, give full details.

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of the statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making the estimate. $0

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $0

B. Uncollectible Reinsurance

During 2021, the Company did not write off any reinsurance balances due.

C. Commutation of Ceded Reinsurance

During 2021, the Company did not report any income or expenses as a result of commutation of reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

(1) During 2021, the Company did not cede business to any certified reinsurer.

(2) During 2021, the Company was not a certified reinsurer.

E. – F.

The Company has not reinsured variable annuity contracts with an affiliated captive reinsurer.

G. The Company has not utilized captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

H. Reinsurance Credit

None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A., B. & C.

The Company has no retrospectively rated contracts or contracts subject to redetermination.

D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act.

E. During 2021, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were $11,159,958. As of December 31, 2021, $8,873,135 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $586,401 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $1,700,422 favorable prior year development since December 31, 2020 to December 31, 2021. This development is generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

The Company is not part of an affiliated intercompany pooling arrangement.

27. Structured Settlements

The Company has not reduced reserves through the purchase of an annuity as part of a structured settlement.

28. Health Care Receivables

The Company has no pharmaceutical rebate receivables or risk sharing receivables.

29. Participating Policies

The Company has no participating policies.

30. Premium Deficiency Reserves

Premium deficiency reserves as of December 31, 2021 were as follows:

1. Liability carried for premium deficiency reserves $0
2. Date of the most recent evaluation of this liability December 31, 2021
3. Was anticipated investment income utilized in the calculation? Yes ☐ No ☑

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred and fractional premiums upon death of the insured and returns any portion of the final premium beyond the month of death. Surrender values are not promised in excess of the legally computed reserves.

(2) Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Mean reserves are determined by computing the regular mean reserves for the plan at the true age and holding, in addition, one-half of the extra premium.

(3) As of December 31, 2021, the Company had $128,022 of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the Commonwealth of Pennsylvania. Reserves to cover the above insurance in force totaled the gross amount of $3,908 at year-end and are reported in Exhibit 5, Miscellaneous Reserves section.

(4) The Tabular Interest, Tabular Cost and Tabular Less Actual Reserve Released have been determined by formula as described in the instructions.

(5) Investment earnings credited to the account (Exhibit 7, line 3) has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.

(6) Other net reserve changes on Page 7, line 7 and Exhibit 7, line 4 in 2021 are insignificant.

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies as of December 31, 2021.

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	1,577,267	—	—	1,577,267	3.9 %
(2) Not subject to discretionary withdrawal	39,291,911	—	—	39,291,911	96.1 %
(3) Total (gross: direct + assumed)	40,869,178	—	—	40,869,178	100.0 %
(4) Reinsurance ceded	40,869,178	—	—	40,869,178	
(5) Total (net) (3)-(4)	$ —	$ —	$ —	$ —	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	— %
(2) Not subject to discretionary withdrawal	8,099,354	—	—	8,099,354	100.0 %
(3) Total (gross: direct + assumed)	8,099,354	—	—	8,099,354	100.0 %
(4) Reinsurance ceded	8,099,354	—	—	8,099,354	
(5) Total (net) (3)-(4)	$ —	$ —	$ —	$ —	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics, continued

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	— %
(2) Not subject to discretionary withdrawal	50,093,908	—	—	50,093,908	100.0 %
(3) Total (gross: direct + assumed)	50,093,908	—	—	50,093,908	100.0 %
(4) Reinsurance ceded	69,149	—	—	69,149	
(5) Total (net) (3)-(4)	$ 50,024,759	$ —	$ —	$ 50,024,759	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

D. Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Annuities Section, Total (net)	$ —
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	50,024,759
(4) Subtotal	50,024,759
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	—
(6) Exhibit 3, Line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	—
(12) Combined Total	$ 50,024,759

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ 7,239,677	$ 19,112,999
b. Universal Life	9,224,642	9,224,642	10,338,393
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	448,850,742	564,764,796
h. Variable Life	—	—	—
i. Variable Universal Life	—	—	—
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	4,961,700
b. Accidental Death Benefits	XXX	XXX	6,109,791
c. Disability - Active Lives	XXX	XXX	13,455
d. Disability - Disabled Lives	XXX	XXX	52,788
e. Miscellaneous Reserves	XXX	XXX	5,108,328
(3) Total (gross: direct + assumed)	9,224,642	465,315,062	610,462,249
(4) Reinsurance Ceded	—	—	319,200
(5) Total (net) (3) - (4)	$ 9,224,642	$ 465,315,062	$ 610,143,049

B. - C. None

D. Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 598,858,834
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	6,109,791
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	13,309
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	52,788
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	5,108,328
(6) Subtotal	610,143,049
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	—
(8) Exhibit 3, Line 0499999, Column 2	—
(9) Exhibit 3, Line 0599999, Column 2	—
(10) Subtotal (Lines (7) through (9))	—
(11) Combined Total ((6) and (10))	$ 610,143,049

NOTES TO FINANCIAL STATEMENTS

34. Premium and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021 were as follows:

	Type	Gross	Net of Loading
1.	Industrial	$ 15,778	$ 10,597
2.	Ordinary new business	28,734,504	1,060,308
3.	Ordinary renewal	77,444,128	37,510,127
4.	Credit Life	—	—
5.	Group Life	42,820,559	18,697,006
6.	Group Annuity	—	—
7.	Totals	$ 149,014,970	$ 57,278,037

35. Separate Accounts

The Company has no separate accounts.

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2021 and 2020 was $262,712 and $282,766, respectively. The Company incurred $1,324,755 and paid $1,344,809 of claim adjustment expenses in the current year, of which $161,789 of the paid amount was attributable to insured or covered events of prior years. The Company did not change the provision for insured events of prior years. The Company does not take into account any estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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? Pennsylvania

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001224608

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. 12/31/2018

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. 12/31/2018

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). 07/22/2020

3.4 By what department or departments?
Pennsylvania

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 [ ] No [ ] N/A [X]

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]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the 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 Name of Entity	2 NAIC Company Code	3 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 or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Bankers Life Securities, Inc.	Chicago, IL				YES
Bankers Life Advisory Services, Inc.	Chicago, IL				YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP, 101 W. Washington St., Suite 1300, Indianapolis, IN 46204

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 the 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 [ ] No [ ] N/A [X]

10.6 If the response to 10.5 is no or n/a, please explain
The Company is an indirect wholly-owned subsidiary of a SOX compliant entity.

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?
Marvin R. I. Puymon, FSA, MAAA - Appointed Actuary, 11825 N. Pennsylvania Street, Carmel, IN 46032, Appointed Actuary of Colonial Penn Life Insurance Company

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No [ ]

12.11 Name of real estate holding company JDM Partners Tempe Arizona Core Fund IV LLC

12.12 Number of parcels involved 1

12.13 Total book/adjusted carrying value $ 1,193,964

12.2 If, yes provide explanation:
Limited liability and limited partnership companies with real estate investments as reported on Schedule BA, Part 1.

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 [X] 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 [X]

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 [X]

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

GENERAL INTERROGATORIES

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 [X]

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 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 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 subordinate committee thereof? Yes [X] 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 [X] 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 with the official duties of such person? Yes [X] 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 [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $
- 20.12 To stockholders not officers $
- 20.13 Trustees, supreme or grand (Fraternal Only) $

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 $
- 20.22 To stockholders not officers $
- 20.23 Trustees, supreme or grand (Fraternal Only) $

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 reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $
- 21.22 Borrowed from others $
- 21.23 Leased from others $
- 21.24 Other $

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 [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses $ 135,823
- 22.23 Other amounts paid $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 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 25.03) Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities 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)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 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 [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 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 [X]

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

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

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

25.093 Total payable for securities lending reported on the liability page. $

26.1 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 currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
26.27 FHLB Capital Stock $ 2,069,400
26.28 On deposit with states $ 11,338,457
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 50,772,278
26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 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 [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29\. 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 [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	1 Wall Street, 14th Floor, New York, NY 10286
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603
Federal Home Loan Bank of Pittsburgh	601 Grant Street, Pittsburgh, PA 15219

GENERAL INTERROGATORIES

29.02 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 Name(s)	2 Location(s)	3 Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

29.05 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 Name of Firm or Individual	2 Affiliation
40|86 Advisors, Inc.	A

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc.	549300WH223WQWWQ0D59	SEC	DS

30.1 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]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

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

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

GENERAL INTERROGATORIES

31. 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	714,559,959	837,301,032	122,741,073
31.2 Preferred stocks	1,000,000	1,057,200	57,200
31.3 Totals	715,559,959	838,358,232	122,798,273

31.4 Describe the sources or methods utilized in determining the fair values:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

32.1 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 [ ]

32.2 If the answer to 32.1 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 [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
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 5GI securities? Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 168,988

38.2 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 Name	2 Amount Paid
GARTNER INC	66,344

39.1 Amount of payments for legal expenses, if any? $ 804,337

39.2 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 Name	2 Amount Paid
ALSTON AND BIRD LLP	313,924

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

40.2 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 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 496,018,810

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

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. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 345,218,473

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 115,715,919
1.62 Total incurred claims $ 72,355,228
1.63 Number of covered lives 59,687

All years prior to most current three years

1.64 Total premium earned $ 380,302,891
1.65 Total incurred claims $ 272,863,245
1.66 Number of covered lives 130,494

1.7 Group policies:

Most current three years:

1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years

1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	103,012,289	105,310,881
2.2	Premium Denominator	433,324,286	413,160,698
2.3	Premium Ratio (2.1/2.2)	0.238	0.255
2.4	Reserve Numerator	37,647,293	39,292,399
2.5	Reserve Denominator	655,480,329	642,618,448
2.6	Reserve Ratio (2.4/2.5)	0.057	0.061

3.1 Does this reporting entity have Separate Accounts? Yes [ ] No [X]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ ] No [ ] N/A [X]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $

3.4 State the authority under which Separate Accounts are maintained:

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

5.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

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

5.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

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

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit 5 Letters of Credit	 6 Trust Agreements	 7 Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written $ 223,138,914

7.2 Total Incurred Claims $ 121,277,551

7.3 Number of Covered Lives 375,213

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $ 106,622,138

9.22 Received $

10.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 $

10.22 Page 4, Line 1 $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 335,327,065

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash $ 572,607,529

12.12 Stock $ 1,535,993

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?

18.1 How often are regular meetings of the governing body held?

18.2 When was the last regular meeting of the governing body held?

18.3 When and where will the next regular or special meeting of the governing body be held?

18.4 How many members of the governing body attended the last regular meeting?

18.5 How many of the same were delegates of the subordinate branches?

19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?

NONE

24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]

26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]

27. What proportion of first and subsequent year's payments may be used for management expenses?

27.11 First Year %

27.12 Subsequent Years %

28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]

28.2 If so, what amount and for what purpose? $

29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]

29.2 If yes, at what age does the benefit commence?

30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]

30.2 If yes, when?

31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]

32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]

32.3 If yes, explain

33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]

33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]

34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

NONE

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	1,651,383	1,553,793	1,446,870	1,378,368	1,402,515
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	655,853	675,170	684,658	722,033	674,647
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,244,307	1,313,692	1,390,539	1,438,104	1,470,697
5.	Industrial (Line 21, Col. 2)	17,959	18,485	19,091	19,614	19,818
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	3,569,502	3,561,140	3,541,158	3,558,119	3,567,677
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	49,760	36,371			
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	85,278	96,831	60,071	57,174	67,335
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	29,125	44,053	27,137	33,396	35,791
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	1,272	1,232	45,385	57,794	64,685
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	115,676	142,116	132,593	148,365	167,811
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	67,302	78,665	91,259	129,852	108,575
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	233,672,726	208,483,952	187,119,189	176,147,887	164,087,254
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)					
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	96,813,061	99,179,844	98,968,685	101,829,745	104,867,653
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	101,129	127,015	144,961	168,297	211,733
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	102,670,069	105,291,221	104,292,416	100,715,349	97,153,948
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	433,324,286	413,160,698	390,616,510	378,991,130	366,429,162
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	884,820,167	893,559,493	835,660,946	869,945,088	868,494,636
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	800,278,299	788,036,914	753,450,903	777,515,435	768,803,991
23.	Aggregate life reserves (Page 3, Line 1)	610,143,049	588,707,871	572,027,134	600,229,398	583,813,700
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	18,486,959	19,277,583	19,080,381	17,842,265	17,529,358
25.	Deposit-type contract funds (Page 3, Line 3)	50,024,759	50,027,445	50,092,839	50,120,416	50,074,029
26.	Asset valuation reserve (Page 3, Line 24.01)	6,259,218	6,637,501	6,109,194	6,279,355	6,566,247
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	82,041,868	103,022,579	79,710,042	89,929,653	97,190,645
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(38,906,383)	9,901,964	2,700,404	(12,723,707)	736,281
	Risk-Based Capital Analysis					
30.	Total adjusted capital	90,801,086	112,160,080	88,319,236	98,709,008	106,256,892
31.	Authorized control level risk - based capital	12,171,732	11,931,471	11,465,616	13,154,908	12,796,256
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	89.2	89.8	91.0	92.2	91.2
33.	Stocks (Lines 2.1 and 2.2)	0.4	0.4	0.7	1.3	1.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	0.1	0.1	0.1	0.3	0.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.7	0.7	0.9	0.9	1.0
36.	Cash, cash equivalents and short-term investments (Line 5)	4.7	4.0	2.5	1.2	1.9
37.	Contract loans (Line 6)	2.6	2.7	3.1	2.9	2.9
38.	Derivatives (Page 2, Line 7)					
39.	Other invested assets (Line 8)	2.4	2.2	1.8	1.2	1.2
40.	Receivables for securities (Line 9)				0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					3,312
50.	Total of above Lines 44 to 49					3,312
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	82,356,273	71,082,425	70,758,083	64,940,449	58,644,471
53.	Total admitted assets (Page 2, Line 28, Col. 3)	884,820,167	893,559,493	835,660,946	869,945,088	868,494,636
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	30,822,519	29,171,812	30,418,524	34,863,074	35,231,283
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(110,380)	(138,597)	431,862	589,273	(526,109)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	114,283	66,900	(14,116)	(47,052)	(148,837)
57.	Total of above Lines 54, 55 and 56	30,826,422	29,100,114	30,836,271	35,405,296	34,556,337
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	207,746,413	196,784,070	166,832,725	167,193,312	161,906,775
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	71,196,177	70,374,585	76,985,589	73,514,713	70,384,580
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	19,730,065	13,440,210	14,036,000	12,092,885	10,954,043
61.	Increase in A & H reserves (Line 19, Col. 6)	(790,624)	197,202	1,238,116	312,907	(153,366)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	41.4	35.6	36.4	39.2	36.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.6	4.7	5.2	5.6	6.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	68.6	67.0	74.7	73.2	72.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	20.4	23.4	30.4	44.7	39.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	2,884	87,081	36,635	81,811	78,184
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	114,654	132,504	67,510	83,309	93,947
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	9,456,652	9,693,176	9,572,028	8,997,051	8,992,577
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	11,045,304	10,435,805	10,602,612	10,818,087	10,758,131
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	82,685	316,955	107,810	78,729	(155,842)
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(23,237,654)	(12,598,261)	188,531	43,987	1,173,004
74.	Ordinary - individual annuities (Page 6, Col. 4)	790,839	553,833	1,487,845	(553,670)	1,849,744
75.	Ordinary-supplementary contracts	XXX	XXX	XXX		
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(17,999,502)	(11,865,096)	(4,885,873)	(1,336,381)	395,624
78.	Group annuities (Page 6, Col. 5)			(279,717)	(152,065)	(235,599)
79.	A & H-group (Page 6.5, Col. 3)				140,798	69,014
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	7,363,955	5,713,336	(5,497,559)	(14,424,822)	(11,282,327)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	(8,006,266)	(5,584,873)	(16,091,572)	(5,513,460)	(3,006,820)
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(41,005,944)	(23,464,105)	(24,970,536)	(21,716,883)	(11,193,203)

NOTE: 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:

DIRECT BUSINESS IN THE STATE OF DURING THE YEAR 2021

NAIC Group Code 0233 NAIC Company Code 62065

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ...., current year $ ....
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ...., current year $ ....
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ...., current year $ ....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .... and number of persons insured under indemnity only products ....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group				10
	1	2	3	4	5	6	Number of		9	
							7	8		
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	32,493	18,485	499,629	2,228,963			17	243,002	1,313,692	3,561,140
2. Issued during year			127,818	114,403				27,987	1,272	115,676
3. Reinsurance assumed										
4. Revived during year	45	21	925	1,635				754	505	2,161
5. Increased during year (net)				262,283					65,843	328,126
6. Subtotals, Lines 2 to 5	45	21	128,743	378,321				28,741	67,621	445,963
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)	32,538	18,506	628,372	2,607,283			17	271,743	1,381,313	4,007,103
Deductions during year:										
10. Death	638	348	38,880	124,872			XXX	23,242	74,898	200,118
11. Maturity			537	612			XXX	164	271	883
12. Disability							XXX			
13. Expiry	159	136	15,453	43,262				2,609	16,751	60,149
14. Surrender	31	18	15,130	51,494				5,507	22,392	73,903
15. Lapse	105	46	30,155	75,823				6,954	21,005	96,874
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				3,986					1,688	5,673
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)	933	547	100,155	300,048				38,476	137,006	437,601
21. In force end of year (b) (Line 9 minus Line 20)	31,605	17,959	528,217	2,307,235			17	233,267	1,244,307	3,569,502
22. Reinsurance ceded end of year	XXX		XXX	26,624	XXX		XXX	XXX	2,813	29,436
23. Line 21 minus Line 22	XXX	17,959	XXX	2,280,612	XXX	(a)	XXX	XXX	1,241,494	3,540,066
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $; Individual $

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount $

Additional accidental death benefits included in life certificates were in amount $, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance	26,800	15,003	63,124	181,215
26. Debit ordinary insurance	XXX	XXX	35,395	64,706

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other	971	29,125	26,285	490,373
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	20
31. Totals (Lines 27 to 30)	971	29,125	26,285	490,394
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	49,795	165,459
34. Totals, whole life and endowment	126,847	85,278	452,137	1,651,383
35. Totals (Lines 31 to 34)	127,818	114,403	528,217	2,307,235

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36 Industrial			17,959	
37. Ordinary	114,403		2,307,235	
38. Credit Life (Group and Individual)				
39. Group	1,272		1,244,307	
40. Totals (Lines 36 to 39)	115,676		3,569,502	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			211,382	871,466

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	1,634,615

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Not applicable

47.2 Actual amount for spouse benefit; not applicable for child benefit

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium			11,750	206,365			11,220	189,615
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other			256	5,320				
52. Total		(a)	12,006	(a) 211,685		(a)	11,220	(a) 189,615

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year				
2. Issued during year		1		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)		1		
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded		1		
8. Totals (Lines 6 and 7)		1		
9. In force end of year (line 5 minus line 8)				
10. Amount on deposit		(a)		(a)
11. Income now payable				
12. Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

NONE

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year				
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)				
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)				
9. In force end of year (line 5 minus line 8)				
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a)	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	794	111,121			207,746	105,923,317
2. Issued during year					19,408	38,339,840
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	794	XXX		XXX	227,154	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	99	XXX		XXX	36,563	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	99	XXX		XXX	36,563	XXX
10. In force end of year (line 5 minus line 9)	695	(a) 89,104		(a)	190,591	(a) 102,565,765

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

NONE

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year		
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)		
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year (line 5 minus line 8)		
10. Amount of account balance	(a)	(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	15,597,750
2.	Current year's realized pre-tax capital gains/(losses) of $ 1,305,874 transferred into the reserve net of taxes of $ 332,745	973,128
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	16,570,878
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	864,891
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	15,705,987

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	852,952	11,939		864,891
2.	2022	927,619	46,285		973,904
3.	2023	965,906	53,432		1,019,339
4.	2024	992,146	48,824		1,040,970
5.	2025	1,005,201	44,484		1,049,685
6.	2026	1,002,475	39,941		1,042,416
7.	2027	975,616	37,975		1,013,591
8.	2028	938,759	36,709		975,468
9.	2029	919,483	36,186		955,670
10.	2030	919,109	35,940		955,048
11.	2031	904,361	35,064		939,425
12.	2032	889,593	35,260		924,853
13.	2033	860,930	36,176		897,106
14.	2034	817,609	37,721		855,330
15.	2035	756,252	38,461		794,713
16.	2036	673,708	39,552		713,260
17.	2037	561,887	40,652		602,539
18.	2038	425,487	41,418		466,905
19.	2039	281,129	40,870		321,999
20.	2040	152,218	42,329		194,548
21.	2041	50,127	42,180		92,307
22.	2042	(24,287)	39,622		15,335
23.	2043	(51,831)	32,243		(19,588)
24.	2044	(58,547)	26,297		(32,249)
25.	2045	(55,467)	19,373		(36,094)
26.	2046	(42,310)	12,343		(29,967)
27.	2047	(27,516)	7,692		(19,824)
28.	2048	(12,876)	6,118		(6,758)
29.	2049	(2,297)	4,370		2,073
30.	2050	313	2,797		3,110
31.	2051 and Later		874		874
32.	Total (Lines 1 to 31)	15,597,751	973,128		16,570,879

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	5,523,690	4,141	5,527,831	20,074	1,089,593	1,109,667	6,637,498
2. Realized capital gains/(losses) net of taxes - General Account	(110,662)		(110,662)		281	281	(110,381)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	17,348		17,348		96,936	96,936	114,284
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	1,044,714	572	1,045,286		7,685	7,685	1,052,970
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	6,475,089	4,713	6,479,802	20,074	1,194,495	1,214,569	7,694,371
9. Maximum reserve	5,190,867	3,849	5,194,715	20,073	1,044,427	1,064,500	6,259,215
10. Reserve objective	3,045,824	2,964	3,048,789	12,623	1,018,299	1,030,922	4,079,711
11. 20% of (Line 10 - Line 8)	(685,853)	(350)	(686,203)	(1,490)	(35,239)	(36,729)	(722,932)
12. Balance before transfers (Lines 8 + 11)	5,789,236	4,363	5,793,600	18,584	1,159,255	1,177,839	6,971,439
13. Transfers				1,489	(1,489)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(598,369)	(515)	(598,884)		(113,340)	(113,340)	(712,224)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	5,190,867	3,849	5,194,715	20,073	1,044,427	1,064,500	6,259,215

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	15,240,173	XXX	XXX	15,240,173	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	66,708,407	XXX	XXX	66,708,407	0.0005	33,354	0.0016	106,733	0.0033	220,138
2.2	1	NAIC Designation Category 1.B	19,373,096	XXX	XXX	19,373,096	0.0005	9,687	0.0016	30,997	0.0033	63,931
2.3	1	NAIC Designation Category 1.C	41,170,702	XXX	XXX	41,170,702	0.0005	20,585	0.0016	65,873	0.0033	135,863
2.4	1	NAIC Designation Category 1.D	49,316,223	XXX	XXX	49,316,223	0.0005	24,658	0.0016	78,906	0.0033	162,744
2.5	1	NAIC Designation Category 1.E	46,385,216	XXX	XXX	46,385,216	0.0005	23,193	0.0016	74,216	0.0033	153,071
2.6	1	NAIC Designation Category 1.F	82,684,216	XXX	XXX	82,684,216	0.0005	41,342	0.0016	132,295	0.0033	272,858
2.7	1	NAIC Designation Category 1.G	100,445,267	XXX	XXX	100,445,267	0.0005	50,223	0.0016	160,712	0.0033	331,469
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	406,083,127	XXX	XXX	406,083,127	XXX	203,042	XXX	649,733	XXX	1,340,074
3.1	2	NAIC Designation Category 2.A	98,153,813	XXX	XXX	98,153,813	0.0021	206,123	0.0064	628,184	0.0106	1,040,430
3.2	2	NAIC Designation Category 2.B	124,893,889	XXX	XXX	124,893,889	0.0021	262,277	0.0064	799,321	0.0106	1,323,875
3.3	2	NAIC Designation Category 2.C	51,055,435	XXX	XXX	51,055,435	0.0021	107,216	0.0064	326,755	0.0106	541,188
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	274,103,137	XXX	XXX	274,103,137	XXX	575,617	XXX	1,754,260	XXX	2,905,493
4.1	3	NAIC Designation Category 3.A	14,056,071	XXX	XXX	14,056,071	0.0099	139,155	0.0263	369,675	0.0376	528,508
4.2	3	NAIC Designation Category 3.B	2,321,779	XXX	XXX	2,321,779	0.0099	22,986	0.0263	61,063	0.0376	87,299
4.3	3	NAIC Designation Category 3.C	251,298	XXX	XXX	251,298	0.0099	2,488	0.0263	6,609	0.0376	9,449
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	16,629,148	XXX	XXX	16,629,148	XXX	164,629	XXX	437,347	XXX	625,256
5.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
5.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
5.3	4	NAIC Designation Category 4.C	1,518,142	XXX	XXX	1,518,142	0.0245	37,194	0.0572	86,838	0.0817	124,032
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,518,142	XXX	XXX	1,518,142	XXX	37,194	XXX	86,838	XXX	124,032
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B	986,230	XXX	XXX	986,230	0.0630	62,132	0.1128	111,247	0.1880	185,411
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	986,230	XXX	XXX	986,230	XXX	62,132	XXX	111,247	XXX	185,411
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	714,559,957	XXX	XXX	714,559,957	XXX	1,042,614	XXX	3,039,424	XXX	5,180,267
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	1,000,000	XXX	XXX	1,000,000	0.0021	2,100	0.0064	6,400	0.0106	10,600
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	1,000,000	XXX	XXX	1,000,000	XXX	2,100	XXX	6,400	XXX	10,600

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	715,559,957	XXX	XXX	715,559,957	XXX	1,044,714	XXX	3,045,824	XXX	5,190,867

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	520,069		XXX	520,069	0.0011	572	0.0057	2,964	0.0074	3,849
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	520,069		XXX	520,069	XXX	572	XXX	2,964	XXX	3,849
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	520,069		XXX	520,069	XXX	572	XXX	2,964	XXX	3,849

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1000 (a)		0.1000 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	2,069,400	XXX	XXX	2,069,400	0.0000		0.0061	12,623	0.0097	20,073
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1000 (a)		0.1000 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	2,069,400			2,069,400	XXX		XXX	12,623	XXX	20,073
		REAL ESTATE										
18.		Home Office Property (General Account only)	5,350,341			5,350,341	0.0000		0.0912	487,951	0.0912	487,951
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	5,350,341			5,350,341	XXX		XXX	487,951	XXX	487,951
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	15,369,245	XXX	XXX	15,369,245	0.0005	7,685	0.0016	24,591	0.0033	50,719
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	15,369,245	XXX	XXX	15,369,245	XXX	7,685	XXX	24,591	XXX	50,719
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1000 (a)		0.1000 (a)	
66.		Unaffiliated Private	521	XXX	XXX	521	0.0000		0.1945	101	0.1945	101
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	521	XXX	XXX	521	XXX		XXX	101	XXX	101
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	1,193,964			1,193,964	0.0000		0.0912	108,890	0.0912	108,890
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	1,193,964			1,193,964	XXX		XXX	108,890	XXX	108,890
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	2,511,178	XXX		2,511,178	0.0000		0.1580	396,766	0.1580	396,766
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	2,511,178	XXX		2,511,178	XXX		XXX	396,766	XXX	396,766
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	19,074,908			19,074,908	XXX	7,685	XXX	530,348	XXX	556,475

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
NW89686747		PA	2020	20,000			Material misrepresentation
0199999. Death Claims - Ordinary				20,000			XXX
0399999. Death Claims - Group							XXX
0599999. Death Claims - Disposed Of				20,000			XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				20,000			XXX
NW90004625		TN	2021	10,000		10,000	Material misrepresentation
2799999. Death Claims - Ordinary				10,000		10,000	XXX
2999999. Death Claims - Group							XXX
3199999. Death Claims - Resisted				10,000		10,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				10,000		10,000	XXX
5399999 - Totals				30,000		10,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	102,771,198	XXX	101,129	XXX		XXX		XXX	9,082	XXX	102,658,266	XXX	2,722	XXX		XXX		XXX
2. Premiums earned	103,133,349	XXX	107,093	XXX		XXX		XXX	9,082	XXX	103,014,460	XXX	2,715	XXX		XXX		XXX
3. Incurred claims	71,054,947	68.9	42,531	39.7					(205,558)	(2,263.4)	71,218,179	69.1	(205)	(7.5)				
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	71,054,947	68.9	42,531	39.7					(205,558)	(2,263.4)	71,218,179	69.1	(205)	(7.5)				
6. Increase in contract reserves	(287,243)	(0.3)	(22,442)	(21.0)					(264,467)	(2,912.1)	(1,200)	0.0	866	31.9				
7. Commissions (a)	(45,155,477)	(43.8)	1,424	1.3					5,341	58.8	(45,162,287)	(43.8)	44	1.6				
8. Other general insurance expenses	53,870,856	52.2	33,820	31.6					1,218	13.4	53,835,511	52.3	307	11.3				
9. Taxes, licenses and fees	12,310,330	11.9	1,261	1.2					278	3.1	12,308,720	11.9	70	2.6				
10. Total other expenses incurred	21,025,709	20.4	36,505	34.1					6,838	75.3	20,981,944	20.4	421	15.5				
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	11,339,936	11.0	50,499	47.2					472,269	5,200.3	10,815,536	10.5	1,632	60.1				
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	11,339,936	11.0	50,499	47.2					472,269	5,200.3	10,815,536	10.5	1,632	60.1				
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ .... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health		5	6	7	8	9
	Total	Group Accident and Health	(Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	5,734,903	11,987				5,721,914	1,002		
2. Advance premiums	2,127,909	3,025			815	2,123,979	90		
3. Reserve for rate credits									
4. Total premium reserves, current year	7,862,812	15,012			815	7,845,892	1,093		
5. Total premium reserves, prior year	8,297,347	20,908			727	8,274,717	995		
6. Increase in total premium reserves	(434,535)	(5,896)			88	(428,825)	98		
B. Contract Reserves:									
1. Additional reserves (a)	12,307,757	450,442			414,483	11,441,338	1,495		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	12,307,757	450,442			414,483	11,441,338	1,495		
4. Total contract reserves, prior year.	12,595,000	472,884			678,949	11,442,538	629		
5. Increase in contract reserves	(287,243)	(22,442)			(264,467)	(1,200)	866		
C. Claim Reserves and Liabilities:									
1. Total current year	10,918,913	77,474			514,579	10,326,000	860		
2. Total prior year	11,159,958	114,654			831,508	10,212,722	1,075		
3. Increase	(241,045)	(37,179)			(316,929)	113,278	(215)		
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	8,873,135	2,302			117,764	8,753,070			
1.2 On claims incurred during current year	62,422,857	77,409			(6,393)	62,351,831	10		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	586,401	582			514,579	71,240			
2.2 On claims incurred during current year	10,332,513	76,892				10,254,760	860		
3. Test:									
3.1 Lines 1.1 and 2.1	9,459,536	2,884			632,343	8,824,310			
3.2 Claim reserves and liabilities, December 31, prior year	11,159,958	114,654			831,508	10,212,722	1,075		
3.3 Line 3.1 minus Line 3.2	(1,700,422)	(111,770)			(199,165)	(1,388,412)	(1,075)		
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	95,922	71,761			3,597	17,843	2,722		
2. Premiums earned	102,312	77,240			3,597	18,761	2,715		
3. Incurred claims	78,961	(8,432)			(5,018)	92,615	(205)		
4. Commissions	7,148	1,424			5,341	337	44		
B. Reinsurance Ceded:									
1. Premiums written	391,874,226				1,703	391,872,523			
2. Premiums earned	393,057,367				1,703	393,055,664			
3. Incurred claims	274,405,478				288,062	274,117,416			
4. Commissions	82,733,193					82,733,193			

(a) Includes $ .... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			345,381,465	345,381,465
2. Beginning Claim Reserves and Liabilities			49,456,834	49,456,834
3. Ending Claim Reserves and Liabilities			50,106,938	50,106,938
4. Claims Paid			344,731,361	344,731,361
B. Assumed Reinsurance:				
5. Incurred Claims			78,961	78,961
6. Beginning Claim Reserves and Liabilities			102,362	102,362
7. Ending Claim Reserves and Liabilities			122,362	122,362
8. Claims Paid			58,961	58,961
C. Ceded Reinsurance:				
9. Incurred Claims			274,405,478	274,405,478
10. Beginning Claim Reserves and Liabilities			38,460,734	38,460,734
11. Ending Claim Reserves and Liabilities			39,374,537	39,374,537
12. Claims Paid			273,491,675	273,491,675
D. Net:				
13. Incurred Claims			71,054,947	71,054,947
14. Beginning Claim Reserves and Liabilities			11,098,462	11,098,462
15. Ending Claim Reserves and Liabilities			10,854,762	10,854,762
16. Claims Paid			71,298,647	71,298,647
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			71,054,947	71,054,947
18. Beginning Reserves and Liabilities			11,098,462	11,098,462
19. Ending Reserves and Liabilities			10,854,762	10,854,762
20. Paid Claims and Cost Containment Expenses			71,298,647	71,298,647

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
60186	36-2554642	07/31/1992	Everlake Life Insurance Company	IL	CO/I	FA		42,580				
60186	36-2554642	07/31/1992	Everlake Life Insurance Company	IL	CO/I	OA		369,006				
60186	36-2554642	07/31/1992	Everlake Life Insurance Company	IL	CO/I	OL	313,140	186,123				
70408	81-0170040	07/01/1999	Union Security Insurance Company	KS	CO/I	DIS		6,907				
70408	81-0170040	07/01/1999	Union Security Insurance Company	KS	CO/I	IL	17,959,493	10,853,974	67,302	85,587		
70408	81-0170040	07/01/1999	Union Security Insurance Company	KS	CO/I	OL	63,086,454	19,970,784	727,787	400,700		
70408	81-0170040	10/01/1999	Union Security Insurance Company	KS	CO/I	OL	1,619,880	357,942	34,355	5,637		
0899999. General Account - U.S. Non-Affiliates							82,978,966	31,787,317	829,443	491,924		
1099999. Total General Account - Non-Affiliates							82,978,966	31,787,317	829,443	491,924		
1199999. Total General Account							82,978,966	31,787,317	829,443	491,924		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							82,978,966	31,787,317	829,443	491,924		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							82,978,966	31,787,317	829,443	491,924		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
34789	23-2044095	01/01/1997	21st Century Centennial Insurance Company	PA	QA/G	OM	2,029	676	8,037	1,694		
34789	23-2044095	01/01/1997	21st Century Centennial Insurance Company	PA	QA/I	A	403	87	942	346		
34789	23-2044095	01/01/1997	21st Century Centennial Insurance Company	PA	QA/I	OM	314	62	811	320		
20796	22-1721971	01/01/1997	21st Century Premier Insurance Company	PA	QA/G	A	32,617	3,966	7,649	26,034		
20796	22-1721971	01/01/1997	21st Century Premier Insurance Company	PA	QA/G	MS	15,922	2,020	4,974	7,744		
20796	22-1721971	01/01/1997	21st Century Premier Insurance Company	PA	QA/G	OM	21,192	1,878	270,738	16,960		
20796	22-1721971	01/01/1997	21st Century Premier Insurance Company	PA	QA/I	MS	19,486	4,261	4,261	68,950		
20796	22-1721971	01/01/1997	21st Century Premier Insurance Company	PA	QA/I	OM	361	12	504	313		
70408	81-0170040	07/01/1999	Union Security Insurance Company	KS	QA/I	A	3,597		978			
0899999. U.S. Non-Affiliates							95,922	12,962	298,895	122,362		
1099999. Total - Non-Affiliates							95,922	12,962	298,895	122,362		
1199999. Total U.S. (Sum of 0399999 and 0899999)							95,922	12,962	298,895	122,362		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							95,922	12,962	298,895	122,362		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
66346	58-0828824	05/01/2007	Munich American Reassurance Company	GA		9,020
93572	43-1235868	05/01/2001	RGA Reinsurance Company	MO	135,000	57,699
0899999. Life and Annuity - U.S. Non-Affiliates					135,000	66,719
1099999. Total Life and Annuity - Non-Affiliates					135,000	66,719
1199999. Total Life and Annuity					135,000	66,719
61263	36-0770740	07/01/2010	Bankers Life and Casualty Company	IL		37,468,313
1399999. Accident and Health - U.S. Affiliates - Other						37,468,313
1499999. Total Accident and Health - U.S. Affiliates						37,468,313
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						37,468,313
68276	48-1024691	01/01/1988	Employers Reassurance Corporation	KS		6,875
65676	35-0472300	04/01/1992	Lincoln National Life Insurance Company	IN	64,151	
1999999. Accident and Health - U.S. Non-Affiliates					64,151	6,875
2199999. Total Accident and Health - Non-Affiliates					64,151	6,875
2299999. Total Accident and Health					64,151	37,475,188
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					199,151	37,541,907
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					199,151	37,541,907

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
70319	36-1933760	04/01/2019	Washington National Insurance Company	IN	CO/I	OA		36,027,042	36,325,211					
70319	36-1933760	04/01/2019	Washington National Insurance Company	IN	CO/G	OA		8,099,354	8,916,630					
0299999. General Account - Authorized U.S. Affiliates - Other								44,126,396	45,241,842					
0399999. Total General Account - Authorized U.S. Affiliates								44,126,396	45,241,842					
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								44,126,396	45,241,842					
71404	47-0463747	12/31/1995	Continental General Insurance Company	TX	CO/I	FA		1,577,267	1,580,592					
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN	COFW/I	FA		3,334,017	3,308,480					3,334,017
65676	35-0472300	04/01/1992	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,789,466	2,148	4,295	60,928				
66346	58-0828824	05/01/2007	Munich American Reassurance Company	GA	CO/I	XXXL	1,425,000	29,105	29,687	10,076				
66346	58-0828824	05/01/2007	Munich American Reassurance Company	GA	CO/G	XXXL	2,812,500	59,164	60,428	20,309				
93572	43-1235868	05/01/2001	RGA Reinsurance Company	MO	CO/I	XXXL	23,332,500	226,322	464,905	594,601				
93572	43-1235868	05/01/2001	RGA Reinsurance Company	MO	CO/I	DIS		146	47	3,491				
80659	82-4533188	01/01/1983	US Business of Canada Life Assurance Company	MI	YRT/I	OL	76,713	2,315	2,034	5,829				
0899999. General Account - Authorized U.S. Non-Affiliates							29,436,179	5,230,485	5,450,469	695,235				3,334,017
1099999. Total General Account - Authorized Non-Affiliates							29,436,179	5,230,485	5,450,469	695,235				3,334,017
1199999. Total General Account Authorized							29,436,179	49,356,881	50,692,311	695,235				3,334,017
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
2199999. Total General Account - Unauthorized Non-Affiliates														
2299999. Total General Account Unauthorized														
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							29,436,179	49,356,881	50,692,311	695,235				3,334,017
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi- ciliary Juris- diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							29,436,179	49,356,881	50,692,311	695,235				3,334,017
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)														
9999999 - Totals							29,436,179	49,356,881	50,692,311	695,235				3,334,017

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61263	36-0770740	07/01/2010	Bankers Life and Casualty Company	IL	QA/I	MS	391,864,895	21,435,807	33,075,050				
0299999. General Account - Authorized U.S. Affiliates - Other							391,864,895	21,435,807	33,075,050				
0399999. Total General Account - Authorized U.S. Affiliates							391,864,895	21,435,807	33,075,050				
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates							391,864,895	21,435,807	33,075,050				
68276	48-1024691	01/01/1988	Employers Reassurance Corporation	KS	QA/I	LTC	7,628	1,969	131,791				
65676	35-0472300	04/01/1992	Lincoln National Life Insurance Company	IN	QA/I	LTDI	1,703		1,835,198				
0899999. General Account - Authorized U.S. Non-Affiliates							9,331	1,969	1,966,989				
1099999. Total General Account - Authorized Non-Affiliates							9,331	1,969	1,966,989				
1199999. Total General Account Authorized							391,874,226	21,437,776	35,042,039				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							391,874,226	21,437,776	35,042,039				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							391,874,226	21,437,776	35,042,039				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							391,874,226	21,437,776	35,042,039				

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2021	2 2020	3 2019	4 2018	5 2017
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	392,569	400,087	393,128	376,293	359,113
2. Commissions and reinsurance expense allowances	82,929	95,110	102,296	88,844	91,652
3. Contract claims	279,353	274,648	298,039	276,779	260,793
4. Surrender benefits and withdrawals for life contracts				126	3
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts	589	1,666	53,396	5,196	2,992
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	383	2	3	2	2
9. Aggregate reserves for life and accident and health contracts	105,768	105,178	103,512	50,116	44,921
10. Liability for deposit-type contracts	69				
11. Contract claims unpaid	37,542	36,175	32,591	31,708	31,091
12. Amounts recoverable on reinsurance	199	61	83	63	204
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	800,892,593		800,892,593
2.	Reinsurance (Line 16)	1,188,256	(1,187,187)	1,069
3.	Premiums and considerations (Line 15)	57,416,562	383,288	57,799,850
4.	Net credit for ceded reinsurance	XXX	139,590,530	139,590,530
5.	All other admitted assets (balance)	25,322,756		25,322,756
6.	Total assets excluding Separate Accounts (Line 26)	884,820,167	138,786,632	1,023,606,798
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	884,820,167	138,786,632	1,023,606,798
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	628,630,008	105,767,547	734,397,555
10.	Liability for deposit-type contracts (Line 3)	50,024,759	69,149	50,093,908
11.	Claim reserves (Line 4)	31,958,649	37,541,907	69,500,556
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	5,423,642	8,273,664	13,697,306
14.	Other contract liabilities (Line 9)	25,379,857	(9,531,619)	15,848,239
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	58,861,384	(3,334,017)	55,527,367
20.	Total liabilities excluding Separate Accounts (Line 26)	800,278,299	138,786,632	939,064,930
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	800,278,299	138,786,632	939,064,930
23.	Capital & surplus (Line 38)	84,541,868	XXX	84,541,868
24.	Total liabilities, capital & surplus (Line 39)	884,820,167	138,786,632	1,023,606,798
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	105,767,547		
26.	Claim reserves	37,541,907		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	8,273,664		
29.	Liability for deposit-type contracts	69,149		
30.	Other contract liabilities	(9,531,619)		
31.	Reinsurance ceded assets	1,187,187		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	143,307,835		
34.	Premiums and considerations	383,288		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	3,334,017		
40.	Total ceded reinsurance payable/offsets	3,717,305		
41.	Total net credit for ceded reinsurance	139,590,530		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	8,343,682		3,157,783		11,501,465	
2.	Alaska AK	L	347,896		28,546		376,442	
3.	Arizona AZ	L	5,149,190		6,306,086		11,455,276	
4.	Arkansas AR	L	3,846,282		2,220,491		6,066,773	
5.	California CA	L	26,123,357		21,148,942		47,272,299	
6.	Colorado CO	L	3,379,014		9,231,577		12,610,591	
7.	Connecticut CT	L	3,981,778		1,194,794		5,176,571	
8.	Delaware DE	L	2,033,107		2,352,413		4,385,520	
9.	District of Columbia DC	L	2,132,073		497,513		2,629,587	
10.	Florida FL	L	18,715,288		108,756,169		127,471,458	
11.	Georgia GA	L	15,946,092		9,848,666		25,794,757	
12.	Hawaii HI	L	760,072		148,957		909,029	
13.	Idaho ID	L	883,156		3,347,971		4,231,127	
14.	Illinois IL	L	16,266,699		7,277,999		23,544,698	
15.	Indiana IN	L	7,547,832		21,666,466		29,214,298	
16.	Iowa IA	L	1,977,717		5,763,682		7,741,398	
17.	Kansas KS	L	2,391,158		6,910,038		9,301,196	
18.	Kentucky KY	L	5,458,685		5,789,342		11,248,026	
19.	Louisiana LA	L	7,318,442		2,325,866		9,644,308	
20.	Maine ME	L	1,000,813		1,373,653		2,374,466	
21.	Maryland MD	L	11,465,609		16,427,377		27,892,986	
22.	Massachusetts MA	L	5,030,099		549,867		5,579,966	
23.	Michigan MI	L	11,771,623		20,357,640		32,129,263	
24.	Minnesota MN	L	2,845,931		5,549,070		8,395,001	
25.	Mississippi MS	L	4,928,776		2,215,102		7,143,878	
26.	Missouri MO	L	5,850,362		11,893,542		17,743,904	
27.	Montana MT	L	1,283,792		2,952,939		4,236,730	
28.	Nebraska NE	L	1,330,149		1,692,318		3,022,467	
29.	Nevada NV	L	2,747,710		1,644,803		4,392,514	
30.	New Hampshire NH	L	1,000,533		12,532,970		13,533,503	
31.	New Jersey NJ	L	14,573,150		32,138,480		46,711,630	
32.	New Mexico NM	L	2,241,598		800,390		3,041,988	
33.	New York NY	N	582,407		919,124		1,501,531	
34.	North Carolina NC	L	13,964,842		18,030,018		31,994,860	
35.	North Dakota ND	L	426,330		230,137		656,468	
36.	Ohio OH	L	14,630,587		12,964,270		27,594,857	
37.	Oklahoma OK	L	3,507,939		4,800,946		8,308,885	
38.	Oregon OR	L	2,359,784		3,989,618		6,349,402	
39.	Pennsylvania PA	L	22,289,283		40,099,425		62,388,708	
40.	Rhode Island RI	L	1,091,017		3,975,602		5,066,619	
41.	South Carolina SC	L	7,752,470		7,484,806		15,237,276	
42.	South Dakota SD	L	491,542		697,770		1,189,311	
43.	Tennessee TN	L	8,734,998		9,291,569		18,026,568	
44.	Texas TX	L	23,041,823		27,963,139		51,004,961	
45.	Utah UT	L	969,617		924,619		1,894,236	
46.	Vermont VT	L	608,741		5,000,181		5,608,922	
47.	Virginia VA	L	11,315,691		10,190,884		21,506,575	
48.	Washington WA	L	2,360,714		8,094,831		10,455,545	
49.	West Virginia WV	L	3,296,349		4,760,797		8,057,146	
50.	Wisconsin WI	L	4,349,526		5,653,644		10,003,170	
51.	Wyoming WY	L	444,437		514,846		959,283	
52.	American Samoa AS	N	5,607				5,607	
53.	Guam GU	N	1,917		715		2,632	
54.	Puerto Rico PR	L	20,234		13,112		33,346	
55.	U.S. Virgin Islands VI	L	489,276		811		490,087	
56.	Northern Mariana Islands MP	N	382				382	
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	27,526		5,568		33,094	
59.	Subtotal	XXX	321,434,705		493,707,881		815,142,586	
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	5,585		2,318		7,904	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	321,440,290		493,710,200		815,150,490	
96.	Plus reinsurance assumed	XXX	905,380		97,763		1,003,143	
97	Totals (All Business)	XXX	322,345,670		493,807,962		816,153,632	
98.	Less reinsurance ceded	XXX	695,235		391,226,818		391,922,053	
99.	Totals (All Business) less Reinsurance Ceded	XXX	321,650,435		(c) 102,581,144		424,231,579	
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	27,526		5,568		33,094	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	27,526		5,568		33,094	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52 | R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state | Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 5

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Allocation of life and health insurance premiums from individual policyholders and group certificate holders is made to the state according to the location of the lives at the current billing address on record. Allocation of ordinary annuity considerations are made to the state according to the address at the time of collection.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10

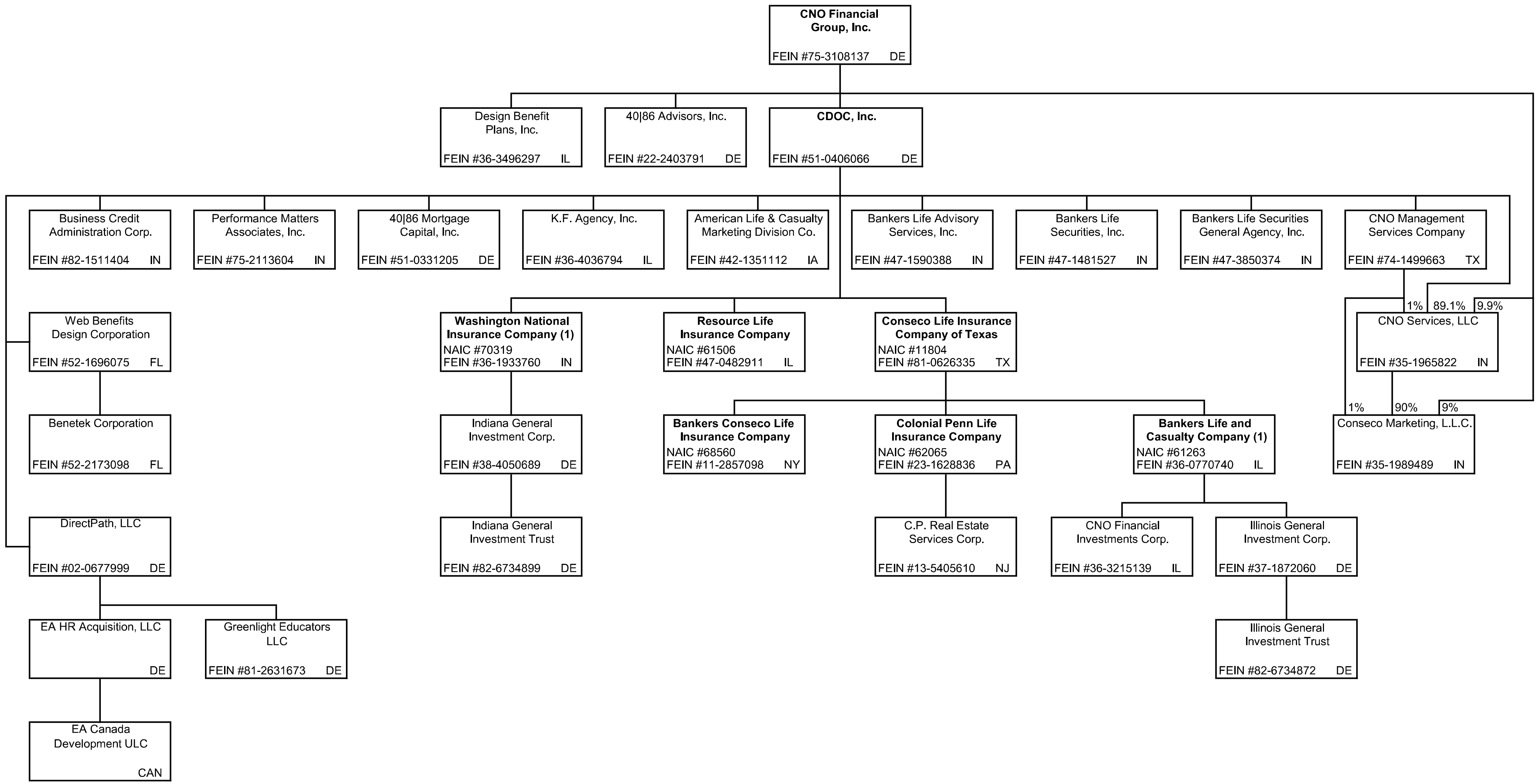
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

		Direct Business Only					
		1	2	3	4	5	6
States, Etc.		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1. Alabama	AL	8,343,682					8,343,682
2. Alaska	AK	347,896					347,896
3. Arizona	AZ	5,149,190			1,469		5,150,659
4. Arkansas	AR	3,846,282					3,846,282
5. California	CA	26,123,357		2,029	325		26,125,711
6. Colorado	CO	3,379,014					3,379,014
7. Connecticut	CT	3,981,778					3,981,778
8. Delaware	DE	2,033,107					2,033,107
9. District of Columbia	DC	2,132,073					2,132,073
10. Florida	FL	18,715,288		1,514	1,456		18,718,258
11. Georgia	GA	15,946,092					15,946,092
12. Hawaii	HI	760,072					760,072
13. Idaho	ID	883,156					883,156
14. Illinois	IL	16,266,699					16,266,699
15. Indiana	IN	7,547,832			848		7,548,680
16. Iowa	IA	1,977,717			373		1,978,090
17. Kansas	KS	2,391,158					2,391,158
18. Kentucky	KY	5,458,685					5,458,685
19. Louisiana	LA	7,318,442			320		7,318,762
20. Maine	ME	1,000,813					1,000,813
21. Maryland	MD	11,465,609					11,465,609
22. Massachusetts	MA	5,030,099					5,030,099
23. Michigan	MI	11,771,623					11,771,623
24. Minnesota	MN	2,845,931					2,845,931
25. Mississippi	MS	4,928,776					4,928,776
26. Missouri	MO	5,850,362					5,850,362
27. Montana	MT	1,283,792					1,283,792
28. Nebraska	NE	1,330,149					1,330,149
29. Nevada	NV	2,747,710					2,747,710
30. New Hampshire	NH	1,000,533					1,000,533
31. New Jersey	NJ	14,573,150					14,573,150
32. New Mexico	NM	2,241,598					2,241,598
33. New York	NY	582,407					582,407
34. North Carolina	NC	13,964,842			722		13,965,565
35. North Dakota	ND	426,330					426,330
36. Ohio	OH	14,630,587					14,630,587
37. Oklahoma	OK	3,507,939					3,507,939
38. Oregon	OR	2,359,784					2,359,784
39. Pennsylvania	PA	22,289,283			699		22,289,982
40. Rhode Island	RI	1,091,017					1,091,017
41. South Carolina	SC	7,752,470					7,752,470
42. South Dakota	SD	491,542					491,542
43. Tennessee	TN	8,734,998		3,646	672		8,739,316
44. Texas	TX	23,041,823					23,041,823
45. Utah	UT	969,617					969,617
46. Vermont	VT	608,741					608,741
47. Virginia	VA	11,315,691					11,315,691
48. Washington	WA	2,360,714					2,360,714
49. West Virginia	WV	3,296,349					3,296,349
50. Wisconsin	WI	4,349,526			5,261		4,354,787
51. Wyoming	WY	444,437					444,437
52. American Samoa	AS	5,607					5,607
53. Guam	GU	1,917					1,917
54. Puerto Rico	PR	20,234					20,234
55. U.S. Virgin Islands	VI	489,276					489,276
56. Northern Mariana Islands	MP	382					382
57. Canada	CAN						
58. Aggregate Other Alien	OT	27,526					27,526
59. Total		321,434,705		7,188	12,145		321,454,038

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



NOTES:
All subsidiaries are 100% owned unless otherwise indicated.
Names of insurance companies and their parent companies are in bold letters.
(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			13-5405610				C.P. Real Estate Services Corp.	NJ	DS	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3215139				CNO Financial Investments Corp.	IL	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			37-1872060				Illinois General Investment Corp.	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734872				Illinois General Investment Trust	DE	NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				NO	0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	YES	
			22-2403791				40|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			51-0331205				40|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-4036794				K.F. Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			02-0677999				DirectPath, LLC	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA HR Acquisition, LLC	DE	NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA Canada Development ULC	CAN	NIA	EA HR Acquisition, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			81-2631673				Greenlight Educators LLC	DE	NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			52-1696075				Web Benefits Design Corporation	FL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			52-2173098				Benetek Corporation	FL	NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	NO	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
68560	11-2857098	Bankers Conseco Life Insurance Company					(14,100,997)				(14,100,997)	
	47-1590388	Bankers Life Advisory Services, Inc.					(93,583)				(93,583)	
61263	36-0770740	Bankers Life and Casualty Company	(225,000,000)				(400,617,708)	35,029,488			(590,588,221)	(91,979,169)
	47-1481527	Bankers Life Securities, Inc.					1,242,641				1,242,641	
	51-0406066	CDOC, Inc.	328,300,000							55,439,445	383,739,445	
	75-3108137	CNO Financial Group, Inc.					(8,921,963)				(8,921,963)	
	35-1965822	CNO Services, LLC					584,338,665				584,338,665	
62065	23-1628836	Colonial Penn Life Insurance Company		25,000,000			(105,328,555)	(31,047,475)		(6,718,695)	(118,094,724)	136,105,566
11804	81-0626335	Conseco Life Insurance Company of Texas	(31,300,000)	(25,000,000)			109,076,943			(48,720,750)	4,056,193	
	37-1872060	Illinois General Investment Corp.										
	38-4050689	Indiana General Investment Corp.										
	36-4036794	K.F. Agency, Inc.					(7,997,219)				(7,997,219)	
	75-2113604	Performance Matters Associates, Inc.					3,136,357				3,136,357	
61506	47-0482911	Resource Life Insurance Company					(6,910)				(6,910)	
70319	36-1933760	Washington National Insurance Company	(72,000,000)				(217,290,664)	(3,982,012)			(293,272,676)	(44,126,396)
	22-2403791	40|86 Advisors, Inc.					54,139,247				54,139,247	
	51-0331205	40|86 Mortgage Capital, Inc.					2,423,746				2,423,746	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Bankers Conseco Life Insurance Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Bankers Life and Casualty Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Colonial Penn Life Insurance Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Conseco Life Insurance Company of Texas	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Resource Life Insurance Company	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Washington National Insurance Company	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO

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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
27. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
28. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) ..... NO
29. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES
30. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
31. 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? ..... NO
32. 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? ..... NO
33. 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? ..... NO
34. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? ..... YES
35. Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO

APRIL FILING

36. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? ..... YES
37. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
38. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ..... NO
39. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES
40. 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
41. 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
42. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? ..... NO
43. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? ..... YES
44. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? ..... NO
45. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
46. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
47. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... NO

AUGUST FILING

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

10. None
12. None
13. None
16. None
17. None
18. None
19. None
20. None
21. None
22. None
24. None
25. None
26. None
27. None
28. None
30. None
31. None
32. None
33. None
35. None
38. None
40. None
41. None
42. None
44. None
47. None

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]
6 2 0 6 5 2 0 2 1 4 2 0 0 0 0 0 0

12. Trusteed Surplus Statement [Document Identifier 490]
6 2 0 6 5 2 0 2 1 4 9 0 0 0 0 0 0

13. Participating Opinion for Exhibit 5 [Document Identifier 371]
6 2 0 6 5 2 0 2 1 3 7 1 0 0 0 0 0

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
6 2 0 6 5 2 0 2 1 4 4 3 0 0 0 0 0

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
6 2 0 6 5 2 0 2 1 4 4 4 0 0 0 0 0

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
6 2 0 6 5 2 0 2 1 4 4 5 0 0 0 0 0

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
6 2 0 6 5 2 0 2 1 4 4 6 0 0 0 0 0

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6 2 0 6 5 2 0 2 1 4 4 7 0 0 0 0 0

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
6 2 0 6 5 2 0 2 1 4 4 8 0 0 0 0 0

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
6 2 0 6 5 2 0 2 1 4 4 9 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

6 2 0 6 5 2 0 2 1 4 5 1 0 0 0 0 0

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

6 2 0 6 5 2 0 2 1 4 5 2 0 0 0 0 0

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

6 2 0 6 5 2 0 2 1 4 5 3 0 0 0 0 0

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

6 2 0 6 5 2 0 2 1 4 5 4 0 0 0 0 0

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

6 2 0 6 5 2 0 2 1 4 9 5 0 0 0 0 0

30. Medicare Part D Coverage Supplement [Document Identifier 365]

6 2 0 6 5 2 0 2 1 3 6 5 0 0 0 0 0

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

6 2 0 6 5 2 0 2 1 2 2 4 0 0 0 0 0

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

6 2 0 6 5 2 0 2 1 2 2 5 0 0 0 0 0

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

6 2 0 6 5 2 0 2 1 2 2 6 0 0 0 0 0

35. Health Care Receivables Supplement [Document Identifier 470]

6 2 0 6 5 2 0 2 1 4 7 0 0 0 0 0 0

38. Credit Insurance Experience Exhibit [Document Identifier 230]

6 2 0 6 5 2 0 2 1 2 3 0 0 0 0 0 0

40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

6 2 0 6 5 2 0 2 1 2 1 6 0 0 0 0 0

41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

6 2 0 6 5 2 0 2 1 2 1 7 0 0 0 0 0

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

6 2 0 6 5 2 0 2 1 4 3 5 0 0 0 0 0

44. Variable Annuities Supplement [Document Identifier 286]

6 2 0 6 5 2 0 2 1 2 8 6 0 0 0 0 0

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

6 2 0 6 5 2 0 2 1 4 5 9 0 0 0 0 0

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	15,240,173	1.903	15,240,173		15,240,173	1.903
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	5,000,449	0.624	5,000,449		5,000,449	0.624
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	148,175,806	18.499	148,175,806		148,175,806	18.501
1.06 Industrial and miscellaneous	539,017,299	67.293	539,017,299		539,017,299	67.302
1.07 Hybrid securities	6,140,002	0.767	6,140,002		6,140,002	0.767
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans	986,230	0.123	986,230		986,230	0.123
1.11 Total long-term bonds	714,559,959	89.208	714,559,959		714,559,959	89.220
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,000,000	0.125	1,000,000		1,000,000	0.125
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	1,000,000	0.125	1,000,000		1,000,000	0.125
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,069,400	0.258	2,069,400		2,069,400	0.258
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	2,069,400	0.258	2,069,400		2,069,400	0.258
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	520,069	0.065	520,069		520,069	0.065
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	520,069	0.065	520,069		520,069	0.065
5. Real estate (Schedule A):						
5.01 Properties occupied by company	5,350,341	0.668	5,350,341		5,350,341	0.668
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	5,350,341	0.668	5,350,341		5,350,341	0.668
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	26,592,045	3.320	26,592,045		26,592,045	3.320
6.02 Cash equivalents (Schedule E, Part 2)	10,916,579	1.363	10,916,579		10,916,579	1.363
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	37,508,623	4.683	37,508,623		37,508,623	4.683
7. Contract loans	20,918,236	2.612	20,809,297		20,809,297	2.598
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	19,074,983	2.381	19,074,908		19,074,908	2.382
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	801,001,611	100.000	800,892,598		800,892,598	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		5,922,101
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)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
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		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	571,759	
	8.2 Totals, Part 3, Column 9		571,759
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		5,350,341
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		5,350,341

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		559,591
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)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		39,521
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		520,070
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		520,070
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		520,070

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		18,063,301
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	996,520	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	22,914	1,019,434
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		207
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	122,692	
	5.2 Totals, Part 3, Column 9	11	122,703
6.	Total gain (loss) on disposals, Part 3, Column 19		356
7.	Deduct amounts received on disposals, Part 3, Column 16		122,272
8.	Deduct amortization of premium and depreciation		8,748
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		19,074,983
12.	Deduct total nonadmitted amounts		75
13.	Statement value at end of current period (Line 11 minus Line 12)		19,074,908

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		728,272,426
2.	Cost of bonds and stocks acquired, Part 3, Column 7		89,699,128
3.	Accrual of discount		1,457,469
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	21,959	21,959
5.	Total gain (loss) on disposals, Part 4, Column 19		1,124,018
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		102,555,625
7.	Deduct amortization of premium		570,643
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		
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	15,657	15,657
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		196,277
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		717,629,352
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		717,629,352

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	15,240,173	15,557,004	15,197,668	15,260,500
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	15,240,173	15,557,004	15,197,668	15,260,500
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	5,000,449	5,988,320	5,029,600	5,000,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	148,175,806	166,235,106	148,147,480	149,399,300
Industrial and Miscellaneous, SVO	8.	United States	467,246,186	557,245,052	467,725,742	467,496,672
Identified Funds, Unaffiliated Bank	9.	Canada	16,344,653	19,700,543	16,348,491	16,000,000
Loans and Hybrid Securities	10.	Other Countries	62,552,692	72,575,007	62,816,983	60,933,931
(unaffiliated)	11.	Totals	546,143,531	649,520,602	546,891,216	544,430,603
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	714,559,959	837,301,032	715,265,964	714,090,403
PREFERRED STOCKS	14.	United States	1,000,000	1,057,200	1,000,000	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	1,000,000	1,057,200	1,000,000	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	1,000,000	1,057,200	1,000,000	
COMMON STOCKS	20.	United States	2,069,400	2,069,400	2,069,400	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	2,069,400	2,069,400	2,069,400	
Parent, Subsidiaries and Affiliates	24.	Totals			4,559	
	25.	Total Common Stocks	2,069,400	2,069,400	2,073,959	
	26.	Total Stocks	3,069,400	3,126,600	3,073,959	
	27.	Total Bonds and Stocks	717,629,359	840,427,632	718,339,923	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,171,874	11,068,299				XXX	15,240,173	2.1	15,223,168	2.1	15,240,173	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	4,171,874	11,068,299				XXX	15,240,173	2.1	15,223,168	2.1	15,240,173	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			950,489	3,049,960	1,000,000	XXX	5,000,449	0.7	5,000,479	0.7	5,000,449	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			950,489	3,049,960	1,000,000	XXX	5,000,449	0.7	5,000,479	0.7	5,000,449	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	71,081	2,061,482	7,289,140	58,468,113	73,621,197	XXX	141,511,013	19.8	134,182,186	18.5	138,886,837	2,624,176
5.2 NAIC 2	25,084	161,392	455,132	3,501,508	2,521,677	XXX	6,664,793	0.9	6,679,826	0.9	5,630,231	1,034,562
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	96,165	2,222,874	7,744,272	61,969,621	76,142,874	XXX	148,175,806	20.7	140,862,012	19.4	144,517,068	3,658,738

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	8,935,586	52,743,586	31,729,509	61,519,117	104,643,867	XXX	259,571,665	36.3	220,527,432	30.4	167,161,966	92,409,699
6.2 NAIC 2	3,760,596	23,185,865	21,078,481	67,723,462	145,549,938	XXX	261,298,342	36.6	311,246,409	42.9	218,893,905	42,404,437
6.3 NAIC 3	1,092,298	2,803,089	2,977,429	5,724,473	4,031,859	XXX	16,629,148	2.3	23,347,194	3.2	10,978,391	5,650,757
6.4 NAIC 4		504,588	1,013,554			XXX	1,518,142	0.2	1,527,856	0.2	1,013,554	504,588
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	13,788,480	79,237,128	56,798,973	134,967,052	254,225,664	XXX	539,017,297	75.4	556,648,891	76.8	398,047,816	140,969,481
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2					6,140,002	XXX	6,140,002	0.9	6,138,164	0.8	6,140,002	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals					6,140,002	XXX	6,140,002	0.9	6,138,164	0.8	6,140,002	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5			986,230			XXX	986,230	0.1	980,000	0.1		986,230
10.6 NAIC 6						XXX						
10.7 Totals			986,230			XXX	986,230	0.1	980,000	0.1		986,230

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 13,178,541	65,873,367	39,969,138	123,037,190	179,265,064		421,323,300	59.0	XXX	XXX	326,289,425	95,033,875
11.2 NAIC 2	(d) 3,785,680	23,347,257	21,533,613	71,224,970	154,211,617		274,103,137	38.4	XXX	XXX	230,664,138	43,438,999
11.3 NAIC 3	(d) 1,092,298	2,803,089	2,977,429	5,724,473	4,031,859		16,629,148	2.3	XXX	XXX	10,978,391	5,650,757
11.4 NAIC 4	(d)	504,588	1,013,554				1,518,142	0.2	XXX	XXX	1,013,554	504,588
11.5 NAIC 5	(d)		986,230				(c) 986,230	0.1	XXX	XXX		986,230
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	18,056,519	92,528,301	66,479,964	199,986,633	337,508,540		(b) 714,559,957	100.0	XXX	XXX	568,945,508	145,614,449
11.8 Line 11.7 as a % of Col. 7	2.5	12.9	9.3	28.0	47.2		100.0	XXX	XXX	XXX	79.6	20.4
12. Total Bonds Prior Year												
12.1 NAIC 1	12,403,732	57,750,260	38,328,981	109,710,373	156,739,919		XXX	XXX	374,933,265	51.7	283,253,658	91,679,607
12.2 NAIC 2	7,546,428	27,882,118	28,578,824	68,195,159	191,861,870		XXX	XXX	324,064,399	44.7	266,271,364	57,793,035
12.3 NAIC 3	550,752	10,217,420	2,374,016	5,774,775	4,430,231		XXX	XXX	23,347,194	3.2	15,784,715	7,562,479
12.4 NAIC 4		512,512	1,015,344				XXX	XXX	1,527,856	0.2	1,527,856	
12.5 NAIC 5			980,000				XXX	XXX	(c) 980,000	0.1		980,000
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	20,500,912	96,362,310	71,277,165	183,680,307	353,032,020		XXX	XXX	(b) 724,852,714	100.0	566,837,593	158,015,121
12.8 Line 12.7 as a % of Col. 9	2.8	13.3	9.8	25.3	48.7		XXX	XXX	100.0	XXX	78.2	21.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	8,364,924	32,337,766	18,450,049	100,890,878	166,245,808		326,289,425	45.7	283,253,658	39.1	326,289,425	XXX
13.2 NAIC 2	168,060	14,797,144	15,186,188	64,253,061	136,259,685		230,664,138	32.3	266,271,364	36.7	230,664,138	XXX
13.3 NAIC 3		2,478,716	493,558	3,974,259	4,031,858		10,978,391	1.5	15,784,715	2.2	10,978,391	XXX
13.4 NAIC 4			1,013,554				1,013,554	0.1	1,527,856	0.2	1,013,554	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	8,532,984	49,613,626	35,143,349	169,118,198	306,537,351		568,945,508	79.6	566,837,593	78.2	568,945,508	XXX
13.8 Line 13.7 as a % of Col. 7	1.5	8.7	6.2	29.7	53.9		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.2	6.9	4.9	23.7	42.9		79.6	XXX	XXX	XXX	79.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	4,813,617	33,535,601	21,519,089	22,146,312	13,019,256		95,033,875	13.3	91,679,607	12.6	XXX	95,033,875
14.2 NAIC 2	3,617,620	8,550,113	6,347,425	6,971,909	17,951,932		43,438,999	6.1	57,793,035	8.0	XXX	43,438,999
14.3 NAIC 3	1,092,298	324,373	2,483,871	1,750,214	1		5,650,757	0.8	7,562,479	1.0	XXX	5,650,757
14.4 NAIC 4		504,588					504,588	0.1			XXX	504,588
14.5 NAIC 5			986,230				986,230	0.1	980,000	0.1	XXX	986,230
14.6 NAIC 6											XXX	
14.7 Totals	9,523,535	42,914,675	31,336,615	30,868,435	30,971,189		145,614,449	20.4	158,015,121	21.8	XXX	145,614,449
14.8 Line 14.7 as a % of Col. 7	6.5	29.5	21.5	21.2	21.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.3	6.0	4.4	4.3	4.3		20.4	XXX	XXX	XXX	XXX	20.4

(a) Includes $ 126,596,803 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ 1,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	4,171,874	11,068,299				XXX	15,240,173	2.1	15,223,168	2.1	15,240,173	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	4,171,874	11,068,299				XXX	15,240,173	2.1	15,223,168	2.1	15,240,173	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			950,489	3,049,960	1,000,000	XXX	5,000,449	0.7	5,000,479	0.7	5,000,449	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			950,489	3,049,960	1,000,000	XXX	5,000,449	0.7	5,000,479	0.7	5,000,449	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	74,352	2,159,480	7,736,230	61,969,621	76,142,874	XXX	148,082,557	20.7	140,735,312	19.4	144,423,819	3,658,738
5.02 Residential Mortgage-Backed Securities	21,813	63,394	8,042			XXX	93,249	0.0	126,700	0.0	93,249	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	96,165	2,222,874	7,744,272	61,969,621	76,142,874	XXX	148,175,806	20.7	140,862,012	19.4	144,517,068	3,658,738
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,148,552	29,607,956	30,580,544	125,973,072	254,055,908	XXX	442,366,032	61.9	452,785,905	62.5	363,234,558	79,131,474
6.02 Residential Mortgage-Backed Securities	5,109,079	13,430,362	5,295,540	7,163,839	169,756	XXX	31,168,576	4.4	35,296,584	4.9	21,979,184	9,189,392
6.03 Commercial Mortgage-Backed Securities	2,820,568	26,862,369	12,003,000	1,052,632		XXX	42,738,569	6.0	36,961,188	5.1	10,472,603	32,265,966
6.04 Other Loan-Backed and Structured Securities	3,710,281	9,336,441	8,919,889	777,509		XXX	22,744,120	3.2	31,605,214	4.4	2,361,471	20,382,649
6.05 Totals	13,788,480	79,237,128	56,798,973	134,967,052	254,225,664	XXX	539,017,297	75.4	556,648,891	76.8	398,047,816	140,969,481
7. Hybrid Securities												
7.01 Issuer Obligations					6,140,002	XXX	6,140,002	0.9	6,138,164	0.8	6,140,002	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals					6,140,002	XXX	6,140,002	0.9	6,138,164	0.8	6,140,002	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued			986,230			XXX	986,230	0.1	980,000	0.1		986,230
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals			986,230			XXX	986,230	0.1	980,000	0.1		986,230
11. Total Bonds Current Year												
11.01 Issuer Obligations	6,394,778	42,835,735	39,267,263	190,992,653	337,338,784	XXX	616,829,213	86.3	XXX	XXX	534,039,001	82,790,212
11.02 Residential Mortgage-Backed Securities	5,130,892	13,493,756	5,303,582	7,163,839	169,756	XXX	31,261,825	4.4	XXX	XXX	22,072,433	9,189,392
11.03 Commercial Mortgage-Backed Securities	2,820,568	26,862,369	12,003,000	1,052,632		XXX	42,738,569	6.0	XXX	XXX	10,472,603	32,265,966
11.04 Other Loan-Backed and Structured Securities	3,710,281	9,336,441	8,919,889	777,509		XXX	22,744,120	3.2	XXX	XXX	2,361,471	20,382,649
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans			986,230			XXX	986,230	0.1	XXX	XXX		986,230
11.08 Totals	18,056,519	92,528,301	66,479,964	199,986,633	337,508,540		714,559,957	100.0	XXX	XXX	568,945,508	145,614,449
11.09 Line 11.08 as a % of Col. 7	2.5	12.9	9.3	28.0	47.2		100.0	XXX	XXX	XXX	79.6	20.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	6,132,095	44,402,843	44,145,406	172,699,072	352,503,612	XXX	XXX	XXX	619,883,028	85.5	530,918,274	88,964,754
12.02 Residential Mortgage-Backed Securities	6,441,654	14,045,936	6,583,834	7,823,453	528,407	XXX	XXX	XXX	35,423,284	4.9	28,933,478	6,489,806
12.03 Commercial Mortgage-Backed Securities	3,494,362	19,534,334	11,714,140	2,218,352		XXX	XXX	XXX	36,961,188	5.1	5,773,493	31,187,695
12.04 Other Loan-Backed and Structured Securities	4,432,801	18,379,198	7,853,784	939,431		XXX	XXX	XXX	31,605,214	4.4	1,212,349	30,392,865
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans			980,000			XXX	XXX	XXX	980,000	0.1		980,000
12.08 Totals	20,500,912	96,362,311	71,277,164	183,680,308	353,032,019		XXX	XXX	724,852,714	100.0	566,837,594	158,015,120
12.09 Line 12.08 as a % of Col. 9	2.8	13.3	9.8	25.3	48.7		XXX	XXX	100.0	XXX	78.2	21.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,702,065	33,270,478	29,088,757	161,521,961	306,455,740	XXX	534,039,001	74.7	530,918,274	73.2	534,039,001	XXX
13.02 Residential Mortgage-Backed Securities	4,034,741	9,454,260	2,534,470	5,967,351	81,611	XXX	22,072,433	3.1	28,933,478	4.0	22,072,433	XXX
13.03 Commercial Mortgage-Backed Securities	465,770	6,038,825	2,915,376	1,052,632		XXX	10,472,603	1.5	5,773,493	0.8	10,472,603	XXX
13.04 Other Loan-Backed and Structured Securities	330,408	850,063	604,746	576,254		XXX	2,361,471	0.3	1,212,349	0.2	2,361,471	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	8,532,984	49,613,626	35,143,349	169,118,198	306,537,351		568,945,508	79.6	566,837,594	78.2	568,945,508	XXX
13.09 Line 13.08 as a % of Col. 7	1.5	8.7	6.2	29.7	53.9		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.2	6.9	4.9	23.7	42.9		79.6	XXX	XXX	XXX	79.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,692,713	9,565,257	10,178,506	29,470,692	30,883,044	XXX	82,790,212	11.6	88,964,754	12.3	XXX	82,790,212
14.02 Residential Mortgage-Backed Securities	1,096,151	4,039,496	2,769,112	1,196,488	88,145	XXX	9,189,392	1.3	6,489,806	0.9	XXX	9,189,392
14.03 Commercial Mortgage-Backed Securities	2,354,798	20,823,544	9,087,624			XXX	32,265,966	4.5	31,187,695	4.3	XXX	32,265,966
14.04 Other Loan-Backed and Structured Securities	3,379,873	8,486,378	8,315,143	201,255		XXX	20,382,649	2.9	30,392,865	4.2	XXX	20,382,649
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans			986,230			XXX	986,230	0.1	980,000	0.1	XXX	986,230
14.08 Totals	9,523,535	42,914,675	31,336,615	30,868,435	30,971,189		145,614,449	20.4	158,015,120	21.8	XXX	145,614,449
14.09 Line 14.08 as a % of Col. 7	6.5	29.5	21.5	21.2	21.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.3	6.0	4.4	4.3	4.3		20.4	XXX	XXX	XXX	XXX	20.4

Schedule DA - Verification - Short-Term Investments

NONE

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	10,920,055		10,920,055	
2. Cost of cash equivalents acquired	392,987,746		392,987,746	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(9,192)		(9,192)	
6. Deduct consideration received on disposals	392,982,030		392,982,030	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,916,579		10,916,579	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	10,916,579		10,916,579	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Property		Philadelphia	PA	07/01/1994	06/01/2021	15,150,525		5,350,341	20,000,000	571,759			(571,759)		2,553,462	1,343,839
0299999. Property occupied by the reporting entity - Administrative						15,150,525		5,350,341	20,000,000	571,759			(571,759)		2,553,462	1,343,839
0399999. Total Property occupied by the reporting entity						15,150,525		5,350,341	20,000,000	571,759			(571,759)		2,553,462	1,343,839
0699999 - Totals						15,150,525		5,350,341	20,000,000	571,759			(571,759)		2,553,462	1,343,839

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1448		CHARLOTTE	NC		12/11/2007	6.200	379,732						1,286,682	12/31/2021
1561		BLOOMINGTON	MN		09/28/2007	5.850	140,337						1,352,091	12/31/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							520,069						2,638,772	XXX
0899999. Total Mortgages in good standing							520,069						2,638,772	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							520,069						2,638,772	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1448	CHARLOTTE	NC		12/11/2007		19,904							19,904	19,904			
1561	BLOOMINGTON	MN		09/28/2007		19,617							19,617	19,617			
0299999. Mortgages with partial repayments						39,521							39,521	39,521			
0599999 - Totals						39,521							39,521	39,521			

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Centerfield Capital Partners II, LP		Indianapolis	IN	Centerfield Capital Partners II, LLC		01/01/2007	2	11,566	521	521	900						12,229	0.177
000000-00-0	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	NYLIM Mezzanine Partners II GenPar, LP		01/16/2007	2	2,717	75	75								0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									14,283	596	596	900						12,229	XXX
000000-00-0	JDM Partners Tempe Arizona Core Fund IV LLC		Phoenix	AZ	JDM Partners MM IV, LLC		12/01/2017		1,079,408	1,193,964	1,193,964	(1,331)					85,236		0.275
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,079,408	1,193,964	1,193,964	(1,331)					85,236		XXX
000000-00-0	Mezzanine Partners II, LP		New York	NY	HPS Mezzanine Partners II GP, LP		03/11/2013	2	469,544	511,178	511,178	123,123						65,011	0.099
2599999. Joint Venture Interests - Other - Unaffiliated									469,544	511,178	511,178	123,123						65,011	XXX
30958Q-AA-9	Farmers Exchange Capital III		Newark	DE	Farmers Exchange Capital III	2.A FE	10/01/2014		1,000,000	1,205,624	1,000,000						54,540		0.200
401378-AB-0	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	04/17/2019		1,067,640	1,275,756	1,066,373		(511)				48,750		0.222
401378-AC-8	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	12/05/2017		5,540,490	5,877,500	5,531,016		(5,761)				218,250		0.777
575767-AK-4	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	04/10/2015		300,000	364,757	300,000						13,500		0.116
628312-AD-2	Mutual of Omaha Insurance Company		Omaha	NE	Mutual of Omaha Insurance Company	1.G FE	03/01/2019		992,870	1,029,308	993,172		94				42,970		0.333
636792-AB-9	National Life Insurance Company		Montpelier	VT	NLV Financial Corporation	1.G FE	07/09/2019		1,086,950	1,197,870	1,083,248		(1,554)				52,500		0.200
64952G-AQ-1	New York Life Insurance Company		New York	NY	New York Life Insurance Company	1.C FE	04/01/2019		2,356,782	2,984,741	2,356,790		(65)				104,442		0.235
668138-AE-0	Northwestern Mutual Life Insurance Company		Milwaukee	WI	Northwestern Mutual Life Insurance Company	1.C FE	03/15/2021		996,520	1,068,614	996,537		17				26,642		0.111
80529E-AA-1	The Savings Bank Mutual Life Insurance Company of Massachusetts		Woburn	MA	The Savings Bank Mutual Life Insurance Company of Massachusetts	2.B FE	07/21/2017		1,000,000	1,230,000	1,000,000						65,000		1.745
878091-BG-1	Teachers Insurance & Annuity Association of America		New York	NY	Teachers Insurance & Annuity Association of America	1.D FE	05/04/2020		1,997,340	2,085,740	1,997,440		54				66,000		0.160
95765P-AA-7	Western & Southern Life Insurance Company		Cincinnati	OH	Western & Southern Life Insurance Company	1.F FE	02/27/2019		1,046,840	1,362,076	1,044,668		(814)				51,500		0.200
2799999. Surplus Debentures, etc - Unaffiliated									17,385,432	19,681,985	17,369,245		(8,541)				744,093		XXX
4899999. Total - Unaffiliated									18,948,666	21,387,723	19,074,983	122,692	(8,541)				829,329	77,240	XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									18,948,666	21,387,723	19,074,983	122,692	(8,541)				829,329	77,240	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $	1B $	1C $ 3,353,326	1D $ 8,894,829	1E $	1F $ 1,044,668	1G $ 2,076,421
1B	2A $ 1,000,000	2B $ 1,000,000	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Mezzanine Partners II, LP	New York	NY	HPS Mezzanine Partners II GP, LP	03/11/2013	2		22,914		0.099
2599999. Joint Venture Interests - Other - Unaffiliated								22,914		XXX
668138-AE-0	Northwestern Mutual Life Insurance Company	Milwaukee	WI	Northwestern Mutual Life Insurance Company	03/15/2021		996,520			0.111
2799999. Surplus Debentures, etc - Unaffiliated							996,520			XXX
4899999. Total - Unaffiliated							996,520	22,914		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							996,520	22,914		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Black Diamond Capital Partners I, LP	Austin	TX	Final Cash Distribution	12/29/2006	11/29/2021	730	11				11		741	1,097		356	356	
000000-00-0	Centerfield Capital Partners II, LP	Indianapolis	IN	Cash Distribution	01/01/2007	07/30/2021	2,569							2,948	2,948				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,299	11				11		3,689	4,045		356	356	
000000-00-0	Mezzanine Partners II, LP	New York	NY	Cash Distribution	03/11/2013	11/26/2021	118,226							118,226	118,226				
2599999. Joint Venture Interests - Other - Unaffiliated							118,226							118,226	118,226				
4899999. Total - Unaffiliated							121,526	11				11		121,916	122,272		356	356	
4999999. Total - Affiliated																			
5099999 - Totals							121,526	11				11		121,916	122,272		356	356	

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4L-1	US TREASURY N/B	SD			1.A	8,210,586	102.9210	8,491,057	8,250,000	8,238,914		8,077			2.750	2.850	AO	38,857	226,875	05/14/2018	04/30/2023
912828-4X-5	US TREASURY N/B	SD			1.A	24,873	103.4290	25,857	25,000	24,956		26			2.750	2.860	FA	234	688	09/11/2018	08/31/2023
912828-6R-6	US TREASURY N/B				1.A	1,004,609	103.2690	1,032,695	1,000,000	1,002,228		(924)			2.250	2.150	AO	3,854	22,500	05/15/2019	04/30/2024
912828-N3-0	US TREASURY	SD			1.A	1,087,453	101.6600	1,118,261	1,100,000	1,097,356		2,590			2.125	2.370	JD	65	23,375	01/17/2018	12/31/2022
912828-SF-8	US TREASURY N/B				1.A	1,299,898	100.2260	1,302,946	1,300,000	1,299,999		10			2.000	2.000	FA	9,821	26,000	04/25/2012	02/15/2022
912828-V7-2	US TREASURY				1.A	1,097,293	100.1370	1,101,515	1,100,000	1,099,954		563			1.875	1.920	JJ	8,631	20,625	02/03/2017	01/31/2022
912828-X4-7	US TREASURY N/B	SD			1.A	175,421	100.5670	175,994	175,000	175,029		(87)			1.875	1.820	AO	562	3,281	05/03/2017	04/30/2022
912828-YE-4	US TREASURY N/B	SD			1.A	142,527	100.9180	146,836	145,500	143,873		593			1.250	1.680	FA	618	1,819	09/17/2019	08/31/2024
912828-YF-1	US TREASURY N/B	CF			1.A	498,125	100.8550	504,278	500,000	499,536		653			1.500	1.630	MS	2,238	7,500	10/29/2019	09/15/2022
912828-YM-6	US TREASURY N/B	SD			1.A	662,117	101.5660	675,417	665,000	663,318		577			1.500	1.590	AO	1,708	9,975	11/26/2019	10/31/2024
91282C-CZ-2	US TREASURY N/B	SD			1.A	994,766	98.2140	982,148	1,000,000	995,010		244			0.875	0.980	MS	2,248		10/06/2021	09/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						15,197,668	XXX	15,557,004	15,260,500	15,240,173		12,322			XXX	XXX	XXX	68,836	342,638	XXX	XXX
0599999. Total - U.S. Government Bonds						15,197,668	XXX	15,557,004	15,260,500	15,240,173		12,322			XXX	XXX	XXX	68,836	342,638	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
235308-RA-3	DALLAS TX INDEP SCH DIST	CF		2	1.A FE	2,029,600	107.0120	2,140,240	2,000,000	2,000,449		(30)			6.450	6.260	FA	48,733	129,000	11/16/2010	02/15/2035
262633-PG-9	DU PAGE CNTY IL			1	1.A FE	1,000,000	136.4230	1,364,230	1,000,000	1,000,000					5.852	5.850	JJ	29,260	58,520	10/26/2010	01/01/2035
262633-PG-9	DU PAGE CNTY IL	CF		1	1.A FE	1,000,000	136.4230	1,364,230	1,000,000	1,000,000					5.852	5.850	JJ	29,260	58,520	10/26/2010	01/01/2035
797646-5R-3	SAN FRANCISCO CITY & CNTY CA			2	1.A FE	1,000,000	111.9620	1,119,620	1,000,000	1,000,000					4.321	4.320	JD	1,920	43,210	02/15/2019	06/15/2058
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,029,600	XXX	5,988,320	5,000,000	5,000,449		(30)			XXX	XXX	XXX	109,173	289,250	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						5,029,600	XXX	5,988,320	5,000,000	5,000,449		(30)			XXX	XXX	XXX	109,173	289,250	XXX	XXX
010869-CJ-2	ALAMEDA CA CORRIDOR TRANSPRTN AUTH	@			1.G FE	933,060	68.3570	1,367,140	2,000,000	1,088,317		50,722			0.000	4.830	N/A			10/05/2018	10/01/2034
052451-AQ-4	AUSTIN TX RENTAL CAR SPL FAC R			1,2	1.G FE	1,388,025	104.5780	1,458,863	1,395,000	1,389,366		195			5.750	5.780	MN	10,249	80,213	04/08/2014	11/15/2042
052476-XE-3	AUSTIN TX WTR & WSTWTR SYS REV	CF		1	1.C FE	2,000,000	141.7950	2,835,900	2,000,000	2,000,000					6.018	6.010	MN	15,379	120,360	11/18/2010	11/15/2040
070102-AA-6	BASIN ELEC PWR ND COOPERATIVE			1	1.F FE	958,630	135.0060	1,350,060	1,000,000	968,721		1,258			6.127	6.460	JD	5,106	61,270	05/05/2011	06/01/2041
119174-AR-1	BUENA PK CALIF PENSION OBLIG			2	1.B FE	1,000,000	98.9260	989,260	1,000,000	1,000,000					3.000	3.000	JJ	10,083		08/18/2021	07/01/2043
130179-KK-9	CALIFORNIA ST EDUCTNL FACS AUT	CF		2	1.D FE	931,530	104.7280	1,047,280	1,000,000	936,885		1,866			3.836	4.300	AO	9,590	38,360	01/11/2019	04/01/2047
13033W-3Y-7	CALIFORNIA ST INFRASTRUCTURE &	CF		1	1.D FE	1,229,940	151.2050	1,512,050	1,000,000	1,195,612		(7,511)			6.486	4.770	MN	8,288	64,860	12/20/2016	05/15/2049
13077D-NL-2	CALIFORNIA ST UNIV REVENUE			1,2	1.D FE	1,000,000	102.3460	1,023,460	1,000,000	1,000,000					3.267	3.260	MN	5,445	36,663	08/27/2020	11/01/2060
160853-VC-8	CHARLOTTE-MECKLENBURG NC HOSP			1,2	1.D FE	1,000,000	108.7690	1,087,690	1,000,000	1,000,000					3.204	3.200	JJ	19,046		05/21/2021	01/15/2051
167486-SD-2	CHICAGO ILL			1	2.C FE	1,900,140	133.6600	2,004,900	1,500,000	1,877,618		(12,437)			6.314	4.360	JJ	47,355	94,710	02/20/2020	01/01/2044
167593-H7-0	CHICAGO IL O'HARE INTERNATIONA			1	1.F FE	1,000,000	136.9570	1,369,570	1,000,000	1,000,000					4.572	4.570	JJ	22,860	45,720	12/06/2018	01/01/2054
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE	CF		1	1.C FE	3,000,000	141.9230	4,257,690	3,000,000	3,000,000					6.078	6.070	JD	15,195	182,340	12/02/2010	12/01/2040
19648F-NW-0	COLORADO ST HLTH FACS AUTH HOS	CF		1	1.E FE	1,038,460	113.5240	1,135,240	1,000,000	1,036,720		(845)			3.846	3.620	MN	6,410	38,460	11/26/2019	11/01/2049
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH CUS	CF		2	1.G FE	1,500,000	106.6900	1,600,350	1,500,000	1,500,000					4.059	4.050	JD	2,706	60,885	04/18/2019	12/15/2039
235036-6Z-8	DALLAS-FORT WORTH TX INTERNATI			1,2	1.E FE	1,500,000	102.4890	1,537,335	1,500,000	1,500,000					3.089	3.080	MN	7,723	46,335	07/31/2020	11/01/2040
25483V-XN-9	DIST OF COLUMBIA REVENUE			1	1.F FE	1,500,000	104.3890	1,565,835	1,500,000	1,500,000					3.532	3.530	AO	13,245	52,980	06/24/2020	04/01/2047
283299-AS-4	EL MONTE CA			2	1.G FE	3,028,490	104.5570	3,136,710	3,000,000	3,024,956		(2,413)			3.766	3.650	FA	47,075	126,475	06/24/2020	08/01/2045
283299-AT-2	EL MONTE CA			2	1.G FE	3,025,670	105.4750	3,164,250	3,000,000	3,022,514		(2,158)			3.916	3.810	FA	48,950	131,512	06/11/2020	08/01/2050
28337L-DT-2	EL PASO CNTY CO REVENUE	CF		1	1.D FE	3,156,025	124.9040	3,934,476	3,150,000	3,155,194		(161)			4.671	4.650	AO	36,784	147,137	10/16/2015	10/01/2045
295542-SW-5	ERIE PA WTR AUTH WTR REVENUE			1	1.C FE	1,500,000	107.3690	1,610,535	1,500,000	1,500,000					3.456	3.450	JD	4,320	51,840	09/29/2020	06/01/2060
34061U-EQ-7	FLORIDA ST DEV FIN CORP EDUCTN			1,2	1.G FE	2,000,000	102.9710	2,059,420	2,000,000	2,000,000					4.109	4.100	AO	20,545	82,180	06/17/2020	04/01/2050
345105-JG-6	FOOTHILL ESTRN TRANSPRTN CORRI			1,2	1.F FE	1,500,000	106.8990	1,603,485	1,500,000	1,500,000					3.924	3.920	JJ	27,141	58,860	12/11/2019	01/15/2053
362835-CH-1	GAINESVILLE FL SPL OBLG			1,2	1.D FE	1,500,000	99.2590	1,488,885	1,500,000	1,500,000					3.097	3.090	AO	11,614	46,713	09/11/2020	10/01/2042
366133-SK-3	GARLAND TX ELEC UTILITY SYS RE			1,2	1.E FE	1,000,000	99.8130	998,130	1,000,000	1,000,000					3.200	3.200	MS	10,667		08/11/2021	03/01/2051
37828A-AP-4	GLENDALE AZ COPS			1,2	1.E FE	1,000,000	100.8240	1,008,240	1,000,000	1,000,000					2.942	2.940	JJ	13,729		06/24/2021	07/01/2037
386166-HD-7	GRAND PRAIRIE TX SALES TAX REV			2	1.E FE	1,019,380	109.9420	1,099,420	1,000,000	1,007,366		(2,233)			5.032	4.760	JJ	25,160	50,320	11/24/2015	01/01/2040
386166-HD-7	GRAND PRAIRIE TX SALES TAX REV	CF		2	1.E FE	2,038,760	109.9420	2,198,840	2,000,000	2,014,731		(4,466)			5.032	4.760	JJ	50,320	100,640	11/24/2015	01/01/2040
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE			2	1.E FE	1,500,000	105.4490	1,581,735	1,500,000	1,500,000					3.506	3.500	JJ	26,295	54,781	06/05/2020	07/01/2044
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP			1,2	1.E FE	1,000,000	105.8110	1,058,110	1,000,000	1,000,000					3.473	3.470	JJ	17,365	39,457	05/01/2020	07/01/2041
407835-AR-8	HAMILTON OH NONTAX REVENUE			2	1.C FE	500,000	101.8310	509,155	500,000	500,000					3.331	3.330	JJ	8,328	13,139	09/03/2020	01/01/2045

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
407835-AS-6	HAMILTON OH NONTAX REVENUE			2	1.C FE	1,000,000	102.0690	1,020,690	1,000,000	1,000,000					3.481	3.480	JJ	17,405	27,461	09/03/2020	01/01/2050
414009-QM-5	HARRIS CNTY TX CULTURAL EDU FA			2	1.E FE	1,000,000	103.0640	1,030,640	1,000,000	1,000,000					3.636	3.630	MN	4,646	33,027	12/10/2020	05/15/2050
419794-F4-9	HAWAII ST ARPTS SYS REVENUE			1,2	1.E FE	1,000,000	104.1940	1,041,940	1,000,000	1,000,000					3.484	3.480	JJ	17,420	24,194	10/08/2020	07/01/2050
45656R-CX-8	INDUSTRY CA SALES TAX REVENUE			2	1.E FE	1,956,880	112.4480	2,248,960	2,000,000	1,961,971		930			5.125	5.270	JJ	51,250	102,500	11/19/2015	01/01/2051
457074-BP-6	INGLEWOOD CA			2	1.C FE	1,512,595	104.3230	1,564,845	1,500,000	1,510,934		(1,054)			3.771	3.670	MS	18,855	56,565	06/17/2020	09/01/2045
457074-BQ-4	INGLEWOOD CA			2	1.C FE	1,017,740	105.1050	1,051,050	1,000,000	1,015,433		(1,485)			3.921	3.710	MS	13,070	39,210	06/15/2020	09/01/2050
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR			2	1.G FE	1,556,340	109.8080	1,647,120	1,500,000	1,542,576		(5,129)			4.689	4.210	JJ	35,168	70,335	03/21/2019	01/01/2049
491397-BE-4	KENTUCKY PUB TRANSPRTN INFRAST			1,2	1.F FE	1,000,000	100.3400	1,003,400	1,000,000	1,000,000					3.121	3.120	JJ	7,282		09/17/2021	07/01/2049
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST			1,2	1.F FE	1,000,000	100.6390	1,006,390	1,000,000	1,000,000					3.221	3.220	JJ	7,516		09/17/2021	07/01/2053
491552-UZ-6	KENTUCKY ST TURNPIKE AUTH ECON	CF		1	1.E FE	2,000,000	121.1280	2,422,560	2,000,000	2,000,000					5.722	5.720	JJ	57,220	114,440	06/17/2010	07/01/2030
499815-KD-9	KNOXVILLE TN WSTWTR SYS REVENU	CF		2	1.C FE	2,500,000	104.7150	2,617,875	2,500,000	2,500,000					6.100	6.100	AO	38,125	152,500	11/30/2010	04/01/2040
524803-BB-8	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	1,000,000	104.1190	1,041,190	1,000,000	1,000,000					3.482	3.480	JD	2,902	34,820	09/03/2020	12/01/2055
524803-BC-6	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	500,000	105.2060	526,030	500,000	500,000					3.632	3.630	JD	1,513	18,160	09/03/2020	12/01/2059
544712-2H-4	LOS ANGELES CNTY CA MET TRANSP			1	1.B FE	1,000,000	131.8340	1,318,340	1,000,000	1,000,000					5.735	5.730	JD	4,779	57,350	11/05/2010	06/01/2039
544712-2H-4	LOS ANGELES CNTY CA MET TRANSP	CF		1	1.B FE	2,002,840	131.8340	2,636,680	2,000,000	2,001,868		(118)			5.735	5.720	JD	9,558	114,700	11/05/2010	06/01/2039
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY	CF		1	1.D FE	2,000,000	146.6480	2,932,960	2,000,000	2,000,000					6.250	6.250	MN	15,972	125,000	11/17/2010	05/15/2043
54659L-AT-1	LOUISVILLE & JEFFERSON CNTY KY			2	1.F FE	965,810	108.6090	1,086,090	1,000,000	971,041		775			5.750	6.000	AO	14,375	57,500	09/11/2013	10/01/2042
54659L-AV-6	LOUISVILLE & JEFFERSON CNTY KY			2	1.F FE	974,120	108.7010	1,087,010	1,000,000	979,741		832			5.750	5.950	AO	14,375	57,500	09/11/2013	10/01/2038
57582P-UE-8	MASSACHUSETTS ST			1	1.B FE	1,750,380	136.3260	2,044,890	1,500,000	1,729,206		(12,133)			5.456	4.010	JJ	40,920	81,840	03/18/2020	12/01/2039
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL			1	1.G FE	1,500,000	126.4760	1,897,140	1,500,000	1,500,000					6.352	6.350	JJ	47,640	95,280	06/09/2011	07/01/2037
58612H-AS-9	MEMPHIS-SHELBY CNTY TN INDL DE			2	1.D FE	1,510,380	100.5180	1,507,770	1,500,000	1,509,811		(569)			3.127	3.030	JD	3,909	19,544	06/22/2021	12/01/2051
587635-JK-0	MERCED CA UNION HIGH SCH DIST	@		3	1.D FE	1,171,710	42.9200	1,287,600	3,000,000	1,242,741		45,583			0.000	3.770	N/A			05/22/2020	08/01/2045
592090-GQ-1	MET GOVT NASHVILLE & DAVIDSONC			2	1.D FE	1,000,000	102.3850	1,023,850	1,000,000	1,000,000					3.169	3.160	FA	13,204	19,718	12/09/2020	08/01/2051
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	1,332,120	136.8920	1,368,920	1,000,000	1,325,434		(6,686)			5.175	3.330	MN	6,613	51,750	02/02/2021	11/15/2049
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC			1	1.G FE	1,000,000	134.9650	1,349,650	1,000,000	1,000,000					5.073	5.070	AO	12,683	50,730	10/01/2015	04/01/2050
59334P-DA-2	MIAMI-DADE CNTY FL TRANSIT SAL				1.C FE	428,653	137.0060	595,976	435,000	430,097		173			5.624	5.730	JJ	12,232	24,464	09/09/2010	07/01/2040
59334P-DA-2	MIAMI-DADE CNTY FL TRANSIT SAL	CF			1.C FE	1,495,110	137.0060	2,055,090	1,500,000	1,496,150		137			5.624	5.640	JJ	42,180	84,360	09/09/2010	07/01/2040
593490-ME-2	MIAMI FL SPL OBLG TXBL-REF-STREET & SID			2	1.F FE	1,000,000	112.7220	1,127,220	1,000,000	1,000,000					4.808	4.800	JJ	24,040	48,080	11/05/2018	01/01/2039
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	1,000,000	100.1820	1,001,820	1,000,000	1,000,000					2.898	2.890	JD	2,415	7,326	07/30/2021	06/01/2052
60636A-SU-8	MISSOURI ST HLTH & EDUCTNL FAC	CF		1	1.E FE	1,000,000	125.1580	1,251,580	1,000,000	1,000,000					4.200	4.200	AO	10,500	42,000	02/15/2019	10/01/2049
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE				1.F	655,455	106.8950	700,648	655,455	655,455					3.810	3.810	FMAN	3,607	24,973	07/19/2013	11/09/2032
612285-AP-1	MONTEBELLO CA PENSN OBLIG			2	1.C FE	4,705,750	107.4620	4,835,790	4,500,000	4,678,506		(17,782)			4.256	3.700	JD	15,960	191,520	06/15/2020	06/01/2045
61255Q-AR-7	MONTEREY PK CA PENSN OBLIG			1,2	1.C FE	500,000	98.2060	491,030	500,000	500,000					3.021	3.020	JD	1,259	11,958	02/03/2021	06/01/2043
646066-7G-9	NEW JERSEY ST EDUCTNL FACS AUT			1,2	1.F FE	1,000,000	105.3380	1,053,380	1,000,000	1,000,000					3.908	3.900	JJ	19,540	40,491	06/05/2020	07/01/2040
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT			1,2	1.F FE	1,500,000	104.2400	1,563,600	1,500,000	1,500,000					3.613	3.610	JJ	27,098	53,141	06/18/2020	07/01/2050
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES NON ST S			2	1.D FE	2,118,510	114.4270	2,288,540	2,000,000	2,082,018		(10,796)			4.850	4.120	JJ	48,500	97,000	06/01/2018	07/01/2048
68304F-AP-1	ONTARIO CA PENSN OBLIG			1	1.D FE	1,000,000	106.4520	1,064,520	1,000,000	1,000,000					3.829	3.820	JD	3,191	38,290	05/13/2020	06/01/2045
68608W-AL-6	OREGON ST UNIV GEN REVENUE			1,2	1.D FE	1,000,000	103.9820	1,039,820	1,000,000	1,000,000					3.424	3.420	MS	11,413	30,055	10/09/2020	03/01/2060
70227R-AB-6	PASADENA CA PENSION OBLIG			1	1.C FE	960,840	111.5260	1,115,260	1,000,000	966,255		937			4.750	5.010	MN	7,917	47,500	06/08/2015	05/01/2045
70227R-BE-9	PASADENA CA PENSION OBLIG			2	1.A FE	1,905,180	102.9610	2,059,220	2,000,000	1,909,718		2,789			3.237	3.540	MN	10,790	64,740	05/07/2020	05/01/2045
717893-L3-3	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	1,000,000	113.4550	1,134,550	1,000,000	1,000,000					4.289	4.280	AO	10,723	42,890	02/14/2019	10/01/2040
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE	CF		1	1.E FE	1,048,630	132.5470	1,325,470	1,000,000	1,047,133		(551)			4.458	4.200	AO	11,145	44,580	01/24/2019	10/01/2062
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	2,012,260	99.1880	1,983,760	2,000,000	2,011,332		(928)			3.175	3.100	JJ	29,281	28,222	02/03/2021	07/15/2060
735240-S8-7	PORT OF PORTLAND OR ARPT REVEN			1,2	2.A FE	1,000,000	105.0930	1,050,930	1,000,000	1,000,000					4.237	4.230	JJ	21,185	42,370	04/04/2019	07/01/2049
74442P-DK-8	PUBLIC FIN AUTH WI REVENUE			1	2.B FE	1,040,960	108.7280	1,087,280	1,000,000	1,034,563		(1,613)			5.739	5.380	AO	14,348	57,390	08/22/2017	10/01/2037
765418-FY-9	RICHMOND VA MET AUTH EXPRESSWA	CF		1	1.E FE	3,000,000	135.5220	4,065,660	3,000,000	3,000,000					5.322	5.320	JJ	73,621	159,660	11/04/2011	07/15/2041
769036-BT-0	RIVERSIDE CA PENSN OBLG			2	1.D FE	1,500,000	108.8460	1,632,690	1,500,000	1,500,000					3.857	3.850	JD	4,821	57,855	06/05/2020	06/01/2045
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG			1	1.F FE	2,036,430	112.0990	2,241,980	2,000,000	2,032,318		(2,490)			3.818	3.630	FA	28,847	76,360	04/30/2020	02/15/2038
783186-TP-4	RUTGERS NJ ST UNIV	CF		1,2	1.E FE	1,958,300	118.7800	2,375,600	2,000,000	1,958,386		35			3.915	4.000	MN	13,050	78,300	11/05/2019	05/01/2119
79467B-CN-3	SALES TAX SECURITIZATION CORPI			1	1.D FE	1,020,330	127.3980	1,273,980	1,000,000	1,019,062		(467)			4.787	4.650	JJ	23,935	47,870	02/27/2019	01/01/2048
79623P-JH-9	SAN ANTONIO TX			2	1.A FE	1,000,000	101.5050	1,015,050	1,000,000	1,000,000					2.933	2.930	FA	13,524		06/24/2021	02/01/2046
796242-VD-4	SAN ANTONIO TX ARPT SYS REVENU			2	1.F FE	3,007,620	107.4530	3,223,590	3,000,000	3,006,255		(712)			3.707	3.670	JJ	55,605	111,210	12/02/2019	07/01/2040
797299-MG-6	SAN DIEGO CA PUBLIC FACS FINGAUTH LEASE			2	1.D FE	1,000,000	111.3470	1,113,470	1,000,000	1,000,000					4.232	4.230	AO	8,934	42,320	06/04/2018	10/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU			1,2	2.A FE	1,009,160	110.1570	1,101,570	1,000,000	1,002,612		(984)			5.594	5.470	JJ	27,970	55,940	02/06/2014	07/01/2043
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C			2	1.B FE	2,000,000	102.4120	2,048,240	2,000,000	2,000,000					3.572	3.570	MS	23,813	71,440	05/08/2020	09/01/2050
798189-SK-3	SAN JOSE CA EVERGREEN CMNTY CL			2	1.B FE	1,000,000	102.0290	1,020,290	1,000,000	1,000,000					3.038	3.030	MS	10,127	23,798	10/23/2020	09/01/2043
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DI			1,2	1.E FE	1,500,000	106.4910	1,597,365	1,500,000	1,500,000					3.737	3.730	MS	18,685	56,055	06/05/2020	09/01/2050
804833-FF-3	SAVANNAH GA HOSP AUTH	CF		1	1.F FE	1,544,450	111.2160	1,668,240	1,500,000	1,540,322		(2,086)			3.989	3.740	JJ	29,918	59,835	12/17/2019	07/01/2038
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH P	CF		2	1.E FE	1,948,310	106.3660	2,042,227	1,920,000	1,942,958		(2,612)			3.875	3.690	JJ	37,200	74,400	12/02/2019	07/01/2055
86768M-AR-3	SUNRISE FL SPL ASSMNT			1	2.B FE	1,000,000	101.9210	1,019,210	1,000,000	1,000,000					5.500	5.500	MN	9,167	55,000	02/26/2015	05/01/2045
86768M-AS-1	SUNRISE FL SPL ASSMNT			1	2.B FE	750,000	102.9560	772,170	750,000	750,000					5.300	5.300	MN	6,625	39,750	02/26/2015	05/01/2037
874476-HD-9	TALLAHASSEE FL ENERGY SYS REVE	CF		1	1.C FE	1,500,000	144.0110	2,160,165	1,500,000	1,500,000					5.969	5.960	AO	22,384	89,535	10/27/2010	10/01/2040
882135-7K-6	TEXAS ST A & M UNIV REVENUE	CF		2	1.A FE	2,000,000	105.8780	2,117,572	2,000,000	2,000,000					4.972	4.970	MN	12,706	99,440	09/04/2013	05/15/2043
899154-BG-2	TULARE CNTY CA PENSN OBLG			2	1.E FE	1,000,000	111.1480	1,111,480	1,000,000	1,000,000					4.445	4.440	JD	3,704	44,450	06/01/2018	06/01/2037
914119-3P-5	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	1,000,000	102.3270	1,023,270	1,000,000	1,000,000					3.190	3.190	JD	2,658	15,773	05/20/2021	06/01/2051
91412G-C8-6	UNIV OF CALIFORNIA CA REVENUES	CF		1	1.C FE	1,010,660	143.0540	1,430,540	1,000,000	1,010,660					4.767	4.710	MN	6,091	47,670	04/02/2015	05/15/2115
92812V-F8-4	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	102.5690	1,025,690	1,000,000	1,000,000					3.432	3.430	JJ	17,160	32,413	07/09/2020	07/01/2055
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	102.4310	2,048,620	2,000,000	2,000,000					3.306	3.300	MS	22,040	59,508	09/25/2020	09/01/2055
92812W-BK-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	101.2430	1,012,430	1,000,000	1,000,000					3.217	3.210	MN	4,647		10/22/2021	11/01/2056
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA			1	1.B FE	1,000,000	124.1850	1,241,850	1,000,000	1,000,000					6.416	6.410	JJ	32,080	64,160	12/01/2010	07/01/2030
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA	CF		1	1.B FE	2,000,000	124.1850	2,483,700	2,000,000	2,000,000					6.416	6.410	JJ	64,160	128,320	12/01/2010	07/01/2030
946303-E5-9	WAYNE MI ST UNIV REVENUES			1,2	1.E FE	1,500,000	103.2820	1,549,230	1,500,000	1,500,000					3.492	3.490	MN	6,693	52,380	07/17/2020	11/15/2050
95236P-GL-8	W COVINA CA PUBLIC FING AUTH L			2	1.E FE	1,500,000	104.3600	1,565,400	1,500,000	1,500,000					3.742	3.740	FA	23,388	56,286	07/24/2020	08/01/2038
955525-CS-7	WEST RANKIN MS UTIL AUTH REVEN			2	1.C FE	1,000,000	96.8150	968,150	1,000,000	1,000,000					2.916	2.910	JJ	9,153		08/04/2021	01/01/2048
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						148,055,633	XXX	166,132,517	149,305,455	148,082,556		5,813			XXX	XXX	XXX	1,943,403	5,951,412	XXX	XXX
31287U-C6-7	FG C68193			4	1.A	1,461	110.0520	1,623	1,475	1,461		41			6.000	6.300	MON	7	89	05/06/2002	06/01/2032
31292G-K4-7	FG C00315			4	1.A	2,742	110.3610	3,054	2,767	2,756		9			6.500	6.650	MON	15	180	12/31/1997	04/01/2024
31292H-Q3-1	FG C01374			4	1.A	9,863	114.9980	11,245	9,779	9,863		(22)			6.000	5.510	MON	49	587	05/08/2002	06/01/2032
31293T-GN-1	FG C29205			4	1.A	28,680	110.0320	31,846	28,943	28,742		33			6.000	6.180	MON	145	1,737	09/09/1999	07/01/2029
31398K-VF-4	FHR 3600 BJ	CF		4	1.A	49,101	107.7410	54,821	50,881	50,428		401			4.000	4.750	MON	170	2,035	11/25/2009	11/15/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						91,847	XXX	102,589	93,845	93,250		462			XXX	XXX	XXX	386	4,628	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						148,147,480	XXX	166,235,106	149,399,300	148,175,806		6,275			XXX	XXX	XXX	1,943,789	5,956,040	XXX	XXX
001055-AD-4	AFLAC INC			1	1.G FE	1,030,870	147.9400	1,479,400	1,000,000	1,025,032		(708)			6.900	6.650	JD	2,683	69,000	07/06/2010	12/17/2039
00206R-DE-9	AT&T INC			1	2.B FE	1,606,875	134.8460	2,022,699	1,500,000	1,584,944		(2,566)			6.350	5.840	MS	28,046	95,250	07/30/2010	03/15/2040
00206R-FS-6	AT&T INC			1	2.B FE	950,930	129.5460	1,295,463	1,000,000	952,176		391			5.300	5.600	FA	20,169	53,000	08/16/2018	08/15/2058
00206R-JE-3	AT&T INC			1	2.B FE	563,230	135.0520	675,262	500,000	550,574		(1,585)			6.100	5.240	JJ	14,064	30,500	10/04/2011	07/15/2040
002824-BH-2	ABBOTT LABORATORIES			1	1.F FE	1,006,660	136.7200	1,367,201	1,000,000	1,006,107		(128)			4.900	4.850	MN	4,219	49,000	12/06/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			1	2.B FE	1,499,280	124.0630	1,860,945	1,500,000	1,499,366		15			4.700	4.700	MN	9,204	70,500	05/05/2015	05/14/2045
00287Y-AW-9	ABBVIE INC			1	2.B FE	1,891,860	120.9330	2,418,660	2,000,000	1,900,210		2,124			4.450	4.790	MN	11,619	89,000	08/14/2018	05/14/2046
00339T-AA-6	ABILENE CHRISTIAN UVSTY			2	1.G FE	962,370	107.5750	1,075,750	1,000,000	966,191		879			4.554	4.800	AO	11,385	45,540	04/06/2017	04/01/2046
00507V-AN-9	ACTIVISION BLIZZARD			1	2.A FE	985,540	119.9340	1,199,346	1,000,000	986,719		271			4.500	4.580	JD	2,000	45,000	05/23/2017	06/15/2047
00817Y-AF-5	AETNA INC			1	2.B FE	499,020	141.7560	708,782	500,000	499,310		28			6.625	6.640	JD	1,472	33,125	06/06/2006	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	486,635	144.5850	722,927	500,000	489,836		340			6.750	6.960	JD	1,500	33,750	12/07/2007	12/15/2037
01166V-AA-7	ALASKA AIRLINES 2020 TR				1.G FE	921,612	109.0800	1,005,294	921,612	921,612					4.800	4.800	FA	16,712	49,521	06/23/2020	08/15/2027
012725-AD-9	ALBEMARLE CORP			1	2.C FE	1,326,433	130.0880	1,626,109	1,250,000	1,319,676		(1,795)			5.450	5.010	JD	5,677	68,125	11/29/2017	12/01/2044
013817-AW-1	HOWMET AEROSPACE INC			1	3.A FE	1,436,250	107.7500	1,616,250	1,500,000	1,475,847		7,893			5.125	5.760	AO	19,219	76,875	04/14/2016	10/01/2024
020002-AT-8	ALLSTATE CORP			1	1.G FE	174,972	137.6300	240,854	175,000	174,983		1			5.950	5.950	AO	2,603	10,413	03/21/2006	04/01/2036
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	1,034,660	128.0400	1,280,403	1,000,000	1,033,492		(424)			4.250	4.070	FA	15,229	42,500	02/14/2019	08/22/2057
023551-AM-6	HESS CORP			1	3.A FE	555,610	133.6130	668,066	500,000	534,706		(2,086)			7.125	6.250	MS	10,490	35,625	02/23/2007	03/15/2033
025932-AL-8	AMERICAN FINANCIAL GROUP INC.			1,2	2.A FE	1,414,710	118.6120	1,779,185	1,500,000	1,418,893		1,585			4.500	4.870	JD	3,000	67,500	04/17/2019	06/15/2047
026874-DB-0	AMERICAN INTL GROUP			1	2.B FE	1,344,665	122.6330	1,839,506	1,500,000	1,350,259		1,753			4.375	4.990	JJ	30,260	65,625	04/17/2019	01/15/2055
026874-DF-1	AMERICAN INTL GROUP			1,2	2.B FE	1,014,320	128.1330	1,281,331	1,000,000	1,013,556		(321)			4.800	4.700	JJ	22,800	48,000	04/17/2019	07/10/2045
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY			1	1.D FE	990,210	106.8420	1,068,424	1,000,000	990,322		112			3.121	3.170	JJ	14,391	5,462	05/11/2021	07/15/2052
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	550,655	125.2390	626,197	500,000	518,654		(3,094)			7.450	6.550	JD	1,656	37,250	11/04/2005	12/15/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03030#-AB-0	AMERICAN TRANS CO LLC				1.F	500,000	130.8520	654,260	500,000	500,000					5.910	5.910	FA	12,313	29,550	02/06/2007	08/01/2037
031162-CD-0	AMGEN INC			1	2.A FE	646,914	123.9600	799,542	645,000	646,739		(35)			4.563	4.540	JD	1,308	29,431	06/14/2016	06/15/2048
031162-CF-5	AMGEN INC			1	2.A FE	508,980	127.9240	639,623	500,000	508,323		(263)			4.663	4.530	JD	1,036	23,315	04/16/2019	06/15/2051
031921-AB-5	AMWINS GROUP INC			1,2	4.C FE	505,000	101.0000	505,000	500,000	504,588		(412)			4.875	4.640	JD	68	10,901	07/20/2021	06/30/2029
035240-AE-0	ANHEUSER-BUSCH INBEV WOR			1	2.B FE	2,753,940	136.6990	3,417,480	2,500,000	2,664,613		(9,721)			6.625	5.830	FA	62,569	165,625	11/29/2010	08/15/2033
03761U-AH-9	APOLLO INVESTMENT CORP			1,2	2.C FE	998,720	99.3240	993,244	1,000,000	998,826		106			4.500	4.520	JJ	20,625		07/09/2021	07/16/2026
037833-BX-7	APPLE INC.			1,2	1.B FE	1,078,140	131.1680	1,311,687	1,000,000	1,073,133		(1,791)			4.650	4.160	FA	16,533	46,500	01/25/2019	02/23/2046
039483-AT-9	ARCHER DANIELS			1	1.F FE	508,345	132.9710	664,860	500,000	505,064		(331)			5.935	5.800	AO	7,419	29,675	10/25/2007	10/01/2032
040555-CX-0	ARIZONA PUBLIC SERVICE COMPANY			1,2	1.G FE	988,790	114.5980	1,145,988	1,000,000	989,403		211			4.200	4.260	FA	15,867	42,000	01/24/2019	08/15/2048
04621X-AJ-7	ASSURANT INC			1	2.B FE	996,170	114.5600	1,145,600	1,000,000	997,397		348			4.900	4.940	MS	12,794	49,000	03/22/2018	03/27/2028
053807-AS-2	AVNET INC			1	2.C FE	499,390	109.6060	548,033	500,000	499,711		60			4.625	4.640	AO	4,882	23,125	03/24/2016	04/15/2026
05463H-AC-5	AXIS SPECIALTY FINANCE			1,2	2.B FE	1,000,000	104.4930	1,044,933	1,000,000	1,000,000					4.900	4.900	JJ	22,594	49,000	12/03/2019	01/15/2040
05544T-AC-2	BHI ARMY GUESTHOUSES LLC				2.B	802,064	105.6690	789,064	746,731	781,198		(2,869)			7.650	6.680	JD	28,721	28,562	09/12/2013	12/31/2030
05565E-E*-2	BMW US CAPITAL			1	1.F	500,000	103.4580	517,290	500,000	500,000					6.190	6.190	MN	5,158	30,950	10/17/2007	11/01/2022
05723K-AF-7	BAKER HUGHES LLC/CO-OBL			1,2	1.G FE	1,378,260	113.6380	1,704,582	1,500,000	1,384,234		2,285			4.080	4.590	JD	2,720	61,200	04/23/2019	12/15/2047
059165-EM-8	BALTIMORE GAS & ELECTRIC			1,2	1.F FE	926,540	99.3540	993,545	1,000,000	927,769		1,229			2.900	3.290	JD	1,289	29,000	03/15/2021	06/15/2050
06051G-HA-0	BANK OF AMERICA CORP			1	1.G FE	930,220	116.7380	1,167,380	1,000,000	933,770		1,262			3.946	4.360	JJ	17,319	39,460	01/24/2019	01/23/2049
06051G-HS-1	BANK OF AMERICA CORP			1,2	1.G FE	299,850	123.7110	371,133	300,000	299,857		3			4.330	4.330	MS	3,825	12,990	03/13/2019	03/15/2050
06051G-JN-0	BANK OF AMERICA CORP			1,2	1.F FE	523,950	110.3450	551,728	500,000	523,680		(270)			3.483	3.230	MS	5,225	8,804	05/26/2021	03/13/2052
066836-AC-1	BAPTIST HLTH SFL OBL GR			1,2	1.E FE	1,500,000	95.6150	1,434,230	1,500,000	1,500,000					3.115	3.110	MN	18,301		08/04/2021	11/15/2071
06684Q-AB-8	BAPTIST HEALTHCARE			1,2	1.F FE	1,002,940	109.0210	1,090,214	1,000,000	1,002,836		(72)			3.540	3.520	FA	13,373	28,910	10/20/2020	08/15/2050
070101-AH-3	BASIN ELECTRIC PWR COOP			1	1.F FE	1,021,070	124.0460	1,240,460	1,000,000	1,019,680		(417)			4.750	4.610	AO	8,576	47,500	05/17/2018	04/26/2047
070101-D*-8	BASIN ELEC PWR COOPERATIVE				1.F	373,333	136.5190	509,671	373,333	373,333					8.200	8.200	JD	1,191	30,613	11/25/2008	12/17/2038
07177M-AN-3	BAXALTA INC			1	2.B FE	795,809	132.8030	989,388	745,000	790,870		(1,076)			5.250	4.800	JD	869	39,113	12/06/2016	06/23/2045
075887-BX-6	BECTON DICKINSON AND CO			1	2.C FE	1,000,000	126.0830	1,260,831	1,000,000	1,000,000					4.669	4.660	JD	3,242	46,690	05/22/2017	06/06/2047
084659-AR-2	BERKSHIRE HATHAWAY ENERG			1	1.G FE	1,003,430	123.5080	1,235,083	1,000,000	1,003,258		(64)			4.450	4.420	JJ	20,519	44,500	01/03/2019	01/15/2049
084664-CR-0	BERKSHIRE HATHAWAY FIN			1,2	1.C FE	989,780	122.7880	1,227,887	1,000,000	990,317		186			4.250	4.310	JJ	19,597	42,500	01/03/2019	01/15/2049
09062X-AD-5	BIOGEN INC			1	1.G FE	992,940	129.2560	1,292,560	1,000,000	993,670		132			5.200	5.240	MS	15,311	52,000	09/10/2015	09/15/2045
097023-CW-3	BOEING CO			1,2	2.C FE	606,415	135.4120	677,063	500,000	603,886		(1,848)			5.805	4.490	MN	4,838	29,025	08/05/2020	05/01/2050
099724-AH-9	BORGWARNER INC			1	2.A FE	1,621,854	115.9550	2,087,195	1,800,000	1,640,774		3,564			4.375	5.020	MS	23,188	78,750	01/14/2016	03/15/2045
099724-AM-8	BORGWARNER INC			1	2.A FE	204,050	111.8100	223,622	200,000	202,307		(551)			5.000	4.660	AO	2,500	10,000	11/29/2017	10/01/2025
10115C-AA-2	BOSTON UNIVERSITY			1	1.D FE	995,330	136.2200	1,362,200	1,000,000	996,129		87			5.200	5.220	AO	13,000	52,000	08/17/2011	10/01/2045
102291-AA-9	BOWDOIN COLLEGE			1	1.C FE	478,595	132.0390	660,195	500,000	478,659		13			4.693	4.900	JJ	11,733	23,465	06/13/2017	07/01/2112
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN			1	2.B FE	980,280	109.7450	1,097,453	1,000,000	981,634		361			4.700	4.820	JD	1,175	47,000	08/23/2017	06/22/2047
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,166,710	123.5760	1,235,765	1,000,000	1,163,805		(2,905)			4.250	3.330	AO	7,674	42,500	03/09/2021	10/26/2049
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	1,725,260	127.6130	1,914,195	1,500,000	1,590,886		(13,497)			7.500	6.180	JJ	56,250	112,500	01/29/2008	07/01/2027
12189L-AE-1	BURLINGTN NORTH SANTA FE			1,2	1.D FE	588,370	134.9930	674,967	500,000	580,999		(2,773)			5.400	4.150	JD	2,250	27,000	03/21/2019	06/01/2041
12189L-AP-6	BURLINGTN NORTH SANTA FE			1,2	1.D FE	1,156,770	133.9230	1,339,238	1,000,000	1,145,463		(4,244)			5.150	4.110	MS	17,167	51,500	03/21/2019	09/01/2043
124857-AJ-2	VIACOMCBS INC			1	2.B FE	3,603,395	119.0600	4,167,132	3,500,000	3,584,332		(2,512)			4.850	4.660	JJ	84,875	169,750	12/07/2012	07/01/2042
12505#-AA-9	CCHM PROPERTY HOLDINGS LP				3.B PL	892,953	118.2490	1,055,908	892,953	892,953					6.340	6.340	MJSD	14,311	56,613	03/31/2011	12/31/2031
125523-BF-6	CIGNA CORP			1	2.A FE	1,985,120	134.9140	2,698,298	2,000,000	1,987,862		333			5.875	5.920	MS	34,597	117,500	03/02/2011	03/15/2041
125523-CD-0	CIGNA CORP			1	2.A FE	563,235	143.2020	716,010	500,000	555,417		(1,460)			6.125	5.220	MN	3,913	30,625	03/24/2016	11/15/2041
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	994,220	119.4650	1,194,655	1,000,000	994,699		111			4.400	4.430	MN	6,356	44,000	05/02/2017	05/09/2047
126408-HL-0	CSX CORP			1	2.A FE	989,050	129.6890	1,296,897	1,000,000	989,304		64			4.650	4.700	MS	15,500	46,500	02/21/2018	03/01/2068
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	1,039,290	121.7240	1,217,249	1,000,000	1,035,676		(1,537)			4.780	4.460	MS	12,747	47,800	07/10/2019	03/25/2038
13034V-AA-2	CALIFORNIA INSTITUTE OF			1	1.D FE	619,015	147.1750	735,878	500,000	618,723		(157)			4.700	3.770	MN	3,917	23,500	12/18/2019	11/01/2111
13034V-AC-8	CALIFORNIA INSTITUTE OF			1	1.D FE	1,471,590	130.5940	1,958,922	1,500,000	1,471,631		16			4.283	4.360	MS	21,415	64,245	03/05/2018	09/01/2116
141781-BR-4	CARGILL INC			1,2	1.F FE	494,325	106.8440	534,222	500,000	494,394		69			3.125	3.180	MN	1,563	7,813	05/21/2021	05/25/2051
14310F-AA-0	CARLYLE HOLDINGS II FIN			1	2.A FE	1,168,210	130.1640	1,301,648	1,000,000	1,151,378		(4,181)			5.625	4.510	MS	14,219	56,250	08/23/2017	03/30/2043
149123-CE-9	CATERPILLAR INC			1,2	1.F FE	1,678,580	143.6060	2,154,099	1,500,000	1,676,700		(1,408)			4.750	4.140	MN	9,104	71,250	03/18/2021	05/15/2064
14916R-AD-6	COMMONSPIRIT HEALTH			1	2.A FE	952,350	114.7450	1,147,457	1,000,000	957,668		1,307			4.350	4.680	MN	7,250	43,500	08/23/2017	11/01/2042
14918A-AD-1	CATHOLIC HEALTH SERVICES			1,2	1.G FE	1,000,000	102.6750	1,026,751	1,000,000	1,000,000					3.368	3.360	JJ	16,840	27,973	08/26/2020	07/01/2050
15189Y-AD-8	CENTERPOINT ENERGY RESOU			1	2.A FE	1,469,888	132.9600	1,662,004	1,250,000	1,414,127		(7,150)			6.250	5.000	FA	32,552	78,125	06/05/2012	02/01/2037

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166756-AT-3	CHEVRON USA INC			1	1.D FE	993,360	147.3520	1,473,528	1,000,000	994,571		117			6.000	6.040	MS	20,000	60,000	02/15/2011	03/01/2041
166756-AV-8	CHEVRON USA INC			1	1.D FE	510,060	130.6970	653,489	500,000	508,824		(216)			5.050	4.910	MN	3,226	25,250	05/05/2015	11/15/2044
166756-AW-6	CHEVRON USA INC			1	1.D FE	1,043,500	129.5000	1,295,000	1,000,000	1,040,471		(761)			4.950	4.670	FA	18,700	49,500	11/29/2017	08/15/2047
171232-AQ-4	CHUBB CORP			1	1.G FE	499,790	141.9590	709,798	500,000	499,849		6			6.000	6.000	MN	4,167	30,000	05/08/2007	05/11/2037
172062-AF-8	CINCINNATI FINL CORP				1.G FE	988,100	128.4410	1,284,414	1,000,000	994,688		641			6.920	7.020	MN	8,842	69,200	05/09/2005	05/15/2028
17252M-AG-5	CINTAS CORPORATION NO. 2			1	1.G FE	2,512,845	136.4220	3,342,339	2,450,000	2,496,599		(1,990)			6.150	5.950	FA	56,922	150,675	02/10/2011	08/15/2036
17327C-AB-9	CITIGROUP INC	@		2	1.G FE	1,500,000	108.2600	1,623,900	1,500,000	1,651,088		65,163			0.000	4.060	N/A			08/06/2019	08/13/2049
18600T-AA-0	CLEVELAND CLINIC FOUND			1	1.C FE	1,263,020	148.6610	1,486,617	1,000,000	1,262,418		(309)			4.858	3.820	JJ	24,290	48,580	12/18/2019	01/01/2114
191216-DL-1	COCA-COLA CO/THE			1	1.E FE	1,433,895	105.8300	1,587,462	1,500,000	1,434,852		957			3.000	3.230	MS	14,500	22,500	05/12/2021	03/05/2051
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	3,094,630	131.9440	3,958,335	3,000,000	3,069,033		(2,620)			6.375	6.140	FA	79,688	191,250	01/23/2008	08/01/2037
20030N-CN-9	COMCAST CORP			1	1.G FE	994,090	138.1460	1,381,464	1,000,000	994,292		54			4.950	4.980	AO	10,450	49,500	10/17/2018	10/15/2058
20268J-AD-5	COMMONSPIRIT HEALTH			1,2	1.F FE	965,960	113.0320	1,130,328	1,000,000	967,377		632			3.817	4.010	AO	9,543	38,170	11/08/2019	10/01/2049
20369E-AB-8	COMMUNITY HOSPITALS OF I			1	1.F FE	628,000	133.7960	840,243	628,000	628,000					5.433	5.430	MN	5,687	34,119	06/04/2015	05/01/2045
20369E-AE-2	COMMUNITY HEALTH NETWORK			1,2	1.F FE	1,000,000	99.8030	998,036	1,000,000	1,000,000					3.099	3.090	MN	5,165	30,990	08/18/2020	05/01/2050
20449E-EE-2	PNC BANK NA				1.G FE	118,607	113.4930	135,057	119,000	118,876		25			5.900	5.920	AO	1,755	7,021	03/14/2006	04/01/2026
205887-AF-9	CONAGRA BRANDS INC				2.C FE	305,718	122.2230	334,893	274,000	285,314		(1,998)			7.125	6.110	AO	4,881	19,523	11/15/2006	10/01/2026
205887-AR-3	CONAGRA BRANDS INC			1	2.C FE	778,095	129.6880	972,663	750,000	763,436		(1,532)			7.000	6.660	AO	13,125	52,500	08/07/2007	10/01/2028
205887-CE-0	CONAGRA BRANDS INC			1	2.C FE	994,980	134.6730	1,346,731	1,000,000	995,232		77			5.400	5.430	MN	9,000	54,000	10/15/2018	11/01/2048
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1.G FE	2,286,380	131.5620	2,631,244	2,000,000	2,138,793		(14,942)			6.950	5.770	AO	29,344	139,000	01/24/2008	04/15/2029
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	993,810	118.8250	1,188,257	1,000,000	994,091		72			4.300	4.330	JD	3,583	43,000	07/19/2018	12/01/2056
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	947,600	112.9250	1,129,254	1,000,000	949,607		586			4.000	4.270	MN	5,111	40,000	05/31/2018	11/15/2057
21036P-AT-5	CONSTELLATION BRANDS INC			1	2.C FE	995,590	119.4500	1,194,508	1,000,000	995,950		84			4.500	4.520	MN	6,500	45,000	05/02/2017	05/09/2047
219023-AC-2	INGREDION INC			1	2.B FE	1,054,950	139.3440	1,393,444	1,000,000	1,041,591		(1,596)			6.625	6.200	AO	13,986	66,250	09/14/2010	04/15/2037
219350-AV-7	CORNING INC			1	2.A FE	1,993,920	135.2100	2,704,208	2,000,000	1,995,245		139			5.750	5.770	FA	43,444	115,000	02/25/2011	08/15/2040
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	499,905	120.3620	601,815	500,000	499,932		2			4.700	4.700	JD	1,044	23,500	11/26/2012	12/15/2042
22822V-AF-8	CROWN CASTLE INTL CORP			1	2.C FE	992,070	122.6100	1,226,107	1,000,000	992,714		145			4.750	4.800	MN	6,069	47,500	04/26/2017	05/15/2047
231021-AJ-5	CUMMINS INC			1	1.E FE	2,186,660	128.3250	2,566,508	2,000,000	2,090,270		(11,685)			7.125	6.230	MS	47,500	142,500	12/09/2010	03/01/2028
23311R-AA-4	DCP MIDSTREAM OPERATING			1	3.A FE	1,090,230	133.7650	1,337,650	1,000,000	1,069,171		(2,580)			6.750	6.060	MS	19,875	67,500	03/24/2011	09/15/2037
24703T-AK-2	DELL INT LLC / EMC CORP			1,2	2.B FE	1,488,680	166.2500	1,662,508	1,000,000	1,478,829		(9,163)			8.350	4.920	JJ	38,503	83,500	12/02/2020	07/15/2046
24715@-AB-0	DELOITTE LLP SER B				1.F	499,500	128.0510	640,255	500,000	499,760		29			7.320	7.320	FA	13,318	36,600	07/18/2008	08/20/2033
254687-CT-1	WALT DISNEY COMPANY/THE				2.A FE	271,688	113.2260	283,067	250,000	253,765		(1,652)			7.750	6.940	JJ	8,665	19,375	02/21/2003	01/20/2024
254687-EH-5	WALT DISNEY COMPANY/THE			1	2.A FE	2,015,380	148.2250	2,964,508	2,000,000	2,011,597		(405)			6.650	6.590	MN	16,994	133,000	04/03/2008	11/15/2037
25470D-AJ-8	DISCOVERY COMMUNICATIONS			1	2.C FE	1,063,430	117.8400	1,178,400	1,000,000	1,060,005		(1,672)			4.875	4.430	AO	12,188	48,750	11/13/2019	04/01/2043
25470D-BG-3	DISCOVERY COMMUNICATIONS			1,2	2.C FE	993,920	125.2030	1,252,036	1,000,000	994,142		93			5.300	5.340	MN	6,772	53,000	05/16/2019	05/15/2049
260543-CV-3	DOW CHEMICAL CO/THE			1,2	2.B FE	1,078,080	127.2120	1,272,120	1,000,000	1,075,540		(1,467)			4.800	4.320	MN	6,133	48,000	03/11/2020	05/15/2049
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	1,111,570	139.9320	1,399,326	1,000,000	1,108,049		(2,040)			5.419	4.700	MN	6,924	54,190	03/12/2020	11/15/2048
26186R-AA-9	DREXEL UNIVERSITY			1	1.F FE	1,500,000	99.6760	1,495,140	1,500,000	1,500,000					3.215	3.210	MN	8,038	48,225	07/15/2020	05/01/2050
26441C-AY-1	DUKE ENERGY CORP			1	2.B FE	900,630	110.3930	1,103,936	1,000,000	907,097		1,881			3.950	4.560	FA	14,922	39,500	05/17/2018	08/15/2047
266228-C@-2	DUQUESNE LIGHT COMPANY				1.F	1,000,000	116.6120	1,166,120	1,000,000	1,000,000					4.760	4.760	FA	19,833	47,600	02/01/2012	02/03/2042
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	1,079,820	138.2870	1,382,873	1,000,000	1,055,194		(2,912)			6.700	6.060	JD	5,583	67,000	08/17/2010	06/01/2034
26884A-BH-5	ERP OPERATING LP			1,2	1.G FE	994,580	120.0130	1,200,132	1,000,000	994,921		112			4.000	4.030	FA	16,667	40,000	03/26/2019	08/01/2047
26884U-AC-3	EPR PROPERTIES			1,2	2.C FE	984,290	106.8660	1,068,664	1,000,000	991,262		1,521			4.750	4.950	JD	2,111	47,500	12/07/2016	12/15/2026
269246-BS-2	E*TRADE FINANCIAL CORP			1	2.A FE	1,009,220	112.5090	1,125,094	1,000,000	1,006,407		(870)			4.500	4.380	JD	1,375	45,000	07/18/2018	06/20/2028
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.C FE	3,248,610	119.8100	3,594,318	3,000,000	3,200,894		(6,160)			4.800	4.300	MS	48,000	144,000	08/29/2012	09/01/2042
278865-AM-2	ECOLAB INC			1	1.G FE	1,979,420	140.3330	2,806,676	2,000,000	1,983,040		456			5.500	5.570	JD	7,028	110,000	12/05/2011	12/08/2041
28932M-AD-7	ELM RD GENERATING STAT			1	1.F FE	1,098,930	128.3170	1,283,171	1,000,000	1,070,594		(3,442)			6.090	5.350	FA	23,683	60,900	07/13/2011	02/11/2040
28932M-AJ-4	ELM RD GENERATING STAT			1	1.F FE	1,500,000	127.2000	1,908,000	1,500,000	1,500,000					5.848	5.840	JJ	39,474	87,720	01/12/2011	01/19/2041
292480-AJ-9	ENABLE MIDSTREAM PARTNER			1	2.C FE	891,484	107.4410	1,074,414	1,000,000	903,295		2,079			5.000	5.770	MN	6,389	50,000	05/07/2015	05/15/2044
29273R-AP-4	ENERGY TRANSFER LP			1	2.C FE	448,862	122.3550	550,601	450,000	449,082		24			6.050	6.060	JD	2,269	27,225	05/09/2011	06/01/2041
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	1,099,230	107.6410	1,076,414	1,000,000	1,097,200		(2,030)			3.750	3.220	JD	1,667	37,500	01/11/2021	06/15/2050
29365T-AD-6	ENTERGY TEXAS INC			1	1.G FE	648,804	107.6700	699,856	650,000	648,947		23			5.150	5.160	JD	2,790	33,475	05/18/2015	06/01/2045
293791-AP-4	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,520,505	135.8610	2,037,929	1,500,000	1,514,146		(690)			6.650	6.540	AO	21,058	99,750	01/28/2008	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER			1	2.A FE	470,140	124.7390	623,697	500,000	479,955		962			5.750	6.200	MS	9,583	28,750	12/12/2006	03/01/2035

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29379V-BJ-1	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,042,400	120.9160	1,209,164	1,000,000	1,038,987		(914)			4.900	4.620	MN	6,261	49,000	11/29/2017	05/15/2046
29717P-AS-6	ESSEX PORTFOLIO LP			1	2.A FE	978,700	121.7790	1,217,795	1,000,000	980,090		384			4.500	4.630	MS	13,250	45,000	04/30/2018	03/15/2048
31428X-BD-7	FEDEX CORP			1	2.B FE	1,459,560	116.3470	1,745,217	1,500,000	1,460,517		253			4.500	4.630	FA	28,125	67,500	04/03/2018	02/01/2065
31620M-AU-0	FIDELITY NATIONAL INFORM			1	2.B FE	492,150	121.0470	605,238	500,000	492,896		153			4.500	4.590	FA	8,500	22,500	08/11/2016	08/15/2046
31620M-AZ-9	FIDELITY NATIONAL INFORM			1	2.B FE	979,630	123.8100	1,238,108	1,000,000	980,827		352			4.750	4.880	MN	6,069	47,500	05/14/2018	05/15/2048
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	1,000,000	103.8660	1,038,666	1,000,000	1,000,000					5.125	5.120	FA	17,938	51,250	08/20/2015	08/25/2025
33616C-AC-4	FIRST REPUBLIC BANK			2	2.A FE	2,087,200	123.8670	2,477,350	2,000,000	2,080,241		(1,793)			4.625	4.350	FA	35,458	92,500	11/29/2017	02/13/2047
337358-BD-6	WACHOVIA CORP				2.B FE	556,135	135.0960	675,483	500,000	537,429		(1,740)			6.550	5.750	AO	6,914	32,750	01/25/2006	10/15/2035
349631-AG-6	BEAM SUNTORY INC			1	2.B FE	983,540	120.6620	1,206,620	1,000,000	993,062		820			6.625	6.750	JJ	30,549	66,250	11/13/2001	07/15/2028
35137L-AK-1	FOX CORP			1,2	2.B FE	2,257,540	136.4890	2,729,792	2,000,000	2,246,802		(4,561)			5.576	4.750	JJ	48,325	111,520	04/16/2019	01/25/2049
358885-AA-9	FROEDTERT & CMNTY HLTH			1	1.C FE	2,000,000	127.8700	2,557,400	2,000,000	2,000,000					4.686	4.680	AO	23,430	93,720	03/11/2015	04/01/2045
361448-AU-7	GATX CORP			1	2.B FE	1,062,800	125.3270	1,253,272	1,000,000	1,055,932		(1,443)			5.200	4.780	MS	15,311	52,000	09/21/2016	03/15/2044
361448-AX-1	GATX CORP			1	2.B FE	997,280	114.8440	1,148,442	1,000,000	997,709		55			4.500	4.510	MS	11,375	45,000	02/03/2015	03/30/2045
36158F-AA-8	SWISS RE AMERICA HOLDING				1.F FE	62,818	120.8920	72,536	60,000	60,839		(172)			7.000	6.600	FA	1,587	4,200	01/08/2002	02/15/2026
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	917,120	111.4160	1,114,163	1,000,000	921,020		2,200			4.125	4.720	AO	9,396	41,250	03/12/2020	10/09/2042
370334-CH-5	GENERAL MILLS INC			1	2.B FE	976,510	119.5020	1,195,022	1,000,000	979,378		825			4.550	4.730	AO	9,353	45,500	04/24/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC			1	2.B FE	974,710	128.0050	1,280,051	1,000,000	976,246		439			4.700	4.860	AO	9,661	47,000	05/10/2018	04/17/2048
37310P-AC-5	GEORGETOWN UNIVERSITY			1,2	1.G FE	1,010,800	122.4740	1,224,747	1,000,000	1,010,173		(201)			4.315	4.250	AO	10,788	43,150	01/14/2019	04/01/2049
375558-AS-2	GILEAD SCIENCES INC			1,2	2.A FE	3,050,170	137.6640	4,129,932	3,000,000	3,040,812		(1,193)			5.650	5.530	JD	14,125	169,500	03/14/2012	12/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE	1,013,320	128.7080	1,287,082	1,000,000	1,012,565		(294)			4.750	4.660	AO	9,236	47,500	01/24/2019	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC			2	2.A FE	1,035,570	104.9060	1,049,060	1,000,000	1,000,000					1.881	2.000	JAJO	3,293	19,659	05/31/2018	10/28/2027
38141G-XA-7	GOLDMAN SACHS GROUP INC			1	1.F FE	486,015	119.4540	597,274	500,000	487,607		459			4.411	4.620	AO	4,166	22,055	04/30/2018	04/23/2039
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	1,050,370	130.0460	1,300,467	1,000,000	1,045,564		(1,035)			5.150	4.820	MN	5,579	51,500	11/17/2016	05/22/2045
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	1,078,474	120.4600	1,299,130	1,078,474	1,078,474					6.254	6.250	JJ	33,724	67,448	06/21/2007	07/01/2038
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	499,155	118.8590	594,298	500,000	499,218		17			4.150	4.160	JD	1,614	20,750	04/17/2019	06/03/2047
39138Q-AC-9	GREAT-WEST LIFECO FIN 18			1	1.F FE	1,000,000	129.0680	1,290,682	1,000,000	1,000,000					4.581	4.580	MN	5,599	45,810	05/14/2018	05/17/2048
402740-AB-0	GULFSTREAM NATURAL GAS			1	2.B FE	2,002,190	115.1000	2,302,004	2,000,000	2,001,552		1,781			6.190	6.160	MN	20,633	123,800	06/28/2010	11/01/2025
404119-BS-7	HCA INC			1	3.A FE	513,750	112.7880	563,940	500,000	506,215		(1,512)			5.875	5.490	FA	11,097	29,375	03/09/2016	02/15/2026
404119-CB-3	HCA INC			1,2	2.C FE	995,010	101.9470	1,019,472	1,000,000	995,070		60			3.500	3.520	JJ	17,597		06/21/2021	07/15/2051
412822-AE-8	HARLEY-DAVIDSON INC			1	2.C FE	965,860	106.2810	1,062,813	1,000,000	968,327		707			4.625	4.850	JJ	19,656	46,250	05/17/2018	07/28/2045
413875-AN-5	L3HARRIS TECH INC			1	2.B FE	471,785	141.9240	638,658	450,000	467,650		(501)			6.150	5.800	JD	1,230	27,675	01/24/2011	12/15/2040
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	2,610,315	142.2190	3,555,493	2,500,000	2,599,475		(2,396)			5.746	5.420	AO	35,913	143,650	12/15/2016	04/01/2044
42217K-BB-1	WELLTOWER INC			1,2	2.A FE	990,760	123.7530	1,237,535	1,000,000	992,460		192			5.125	5.180	MS	15,090	51,250	11/27/2012	03/15/2043
423074-AF-0	KRAFT HEINZ FOODS CO				3.A FE	486,810	124.0750	620,379	500,000	493,558		765			6.375	6.620	JJ	14,698	31,875	07/17/2009	07/15/2028
42307T-AG-3	KRAFT HEINZ FOODS CO			1	3.A FE	572,065	135.8310	679,155	500,000	540,602		(2,867)			6.750	5.690	MS	9,938	33,750	09/15/2005	03/15/2032
42824C-AY-5	HP ENTERPRISE CO			1	2.B FE	2,096,250	133.9360	2,678,736	2,000,000	2,089,715		(1,743)			6.350	5.990	AO	26,811	127,000	12/05/2017	10/15/2045
431116-AC-6	HIGHMARK INC			1	1.G FE	3,098,910	134.2500	4,027,515	3,000,000	3,081,551		(2,256)			6.125	5.880	MN	23,479	183,750	01/20/2012	05/15/2041
444859-AZ-5	HUMANA INC			1	2.C FE	561,780	161.2310	806,158	500,000	549,353		(1,542)			8.150	7.120	JD	1,811	40,750	08/18/2010	06/15/2038
444859-BB-7	HUMANA INC			1	2.C FE	599,459	123.1060	738,637	600,000	599,549		13			4.625	4.630	JD	2,313	27,750	12/19/2012	12/01/2042
454889-AM-8	INDIANA MICHIGAN POWER			1	1.G FE	1,663,120	136.1830	2,383,210	1,750,000	1,686,307		2,415			6.050	6.420	MS	31,174	105,875	02/11/2008	03/15/2037
455434-BL-3	INDIANAPOLIS PWR & LIGHT			1	1.G FE	1,499,865	140.3770	2,105,660	1,500,000	1,499,865					6.600	6.600	JD	8,250	99,000	06/12/2007	06/01/2037
455434-BU-3	INDIANAPOLIS PWR & LIGHT			1,2	1.F FE	999,390	130.6880	1,306,880	1,000,000	999,402		11			4.875	4.870	MN	8,125	48,750	11/06/2018	11/01/2048
45685E-AJ-5	VOYA FINANCIAL INC			1	2.B FE	1,113,030	136.0790	1,360,799	1,000,000	1,101,334		(2,597)			5.700	4.930	JJ	26,283	57,000	01/13/2017	07/15/2043
456866-AL-6	TRANE TECHNOLOGIES CO LL				2.B FE	236,851	112.6170	231,992	206,000	212,867		(4,252)			7.200	5.150	JD	1,236	14,832	09/28/2005	06/01/2025
458140-BM-1	INTEL CORP			1,2	1.E FE	1,254,280	133.5850	1,335,850	1,000,000	1,249,917		(4,363)			4.750	3.350	MS	12,667	47,500	03/08/2021	03/25/2050
45834Q-AB-5	INTEGRIS BAPTIST MEDICAL			1,2	1.F FE	1,000,000	108.8870	1,088,870	1,000,000	1,000,000					3.675	3.670	FA	13,883	30,829	10/08/2020	08/15/2050
459200-JH-5	IBM CORP			1	1.G FE	1,628,480	128.0620	1,920,932	1,500,000	1,620,944		(2,865)			4.700	4.160	FA	25,850	70,500	04/09/2019	02/19/2046
459506-AL-5	INTL FLAVOR & FRAGRANCES			1	2.B FE	997,040	128.5360	1,285,360	1,000,000	997,217		49			5.000	5.010	MS	13,194	50,000	10/11/2018	09/26/2048
465685-AH-8	ITC HOLDINGS CORP			1	2.B FE	1,495,980	131.1760	1,967,640	1,500,000	1,496,565		84			5.300	5.310	JJ	39,750	79,500	06/26/2013	07/01/2043
46625H-HV-5	JPMORGAN CHASE & CO				1.F FE	1,497,915	136.0290	2,040,443	1,500,000	1,498,432		47			5.500	5.500	AO	17,417	82,500	06/21/2011	10/15/2040
46625H-JM-3	JPMORGAN CHASE & CO				1.G FE	1,716,958	139.7800	2,096,703	1,500,000	1,699,113		(5,267)			5.625	4.640	FA	31,641	84,375	02/27/2019	08/16/2043
46647P-CG-9	JPMORGAN CHASE & CO			2	1.F FE	1,001,930	100.1060	1,001,068	1,000,000	1,001,608		(322)			0.585	0.520	MJSD	504	2,949	06/18/2021	06/01/2025
46648@-AC-3	JM HUBER CORP SER C				3.A	1,105,240	104.3930	1,043,930	1,000,000	1,008,509		(9,700)			7.390	6.320	AO	12,522	73,900	02/20/2007	10/30/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48203R-AD-6	JUNIPER NETWORKS INC			1	2.B FE	1,088,490	132.3080	1,323,086	1,000,000	1,078,485		(2,313)			5.950	5.290	MS	17,519	59,500	03/21/2017	03/15/2041
48250A-AA-1	KKR GROUP FINANCE CO III			1	1.F FE	1,031,880	129.0000	1,290,001	1,000,000	1,029,342		(734)			5.125	4.900	JD	4,271	51,250	03/07/2018	06/01/2044
48305Q-AG-8	KAISER FOUNDATION HOSPIT			1,2	1.D FE	1,508,505	102.9070	1,543,616	1,500,000	1,508,395		(110)			3.002	2.970	JD	3,753	20,764	06/14/2021	06/01/2051
487836-BQ-0	KELLOGG CO			1	2.B FE	937,480	124.0720	1,240,721	1,000,000	941,711		1,230			4.500	4.910	AO	11,250	45,000	05/17/2018	04/01/2046
50075N-AC-8	MONDELEZ INTERNATIONAL				2.A FE	273,460	131.1560	327,891	250,000	263,299		(981)			6.500	5.780	MN	2,708	16,250	12/18/2006	11/01/2031
50075N-AT-1	MONDELEZ INTERNATIONAL				2.A FE	2,895,250	141.3020	3,885,805	2,750,000	2,859,859		(3,922)			6.875	6.460	FA	78,776	189,063	08/20/2009	02/01/2038
501044-CN-9	KROGER CO/THE			1	2.A FE	2,355,925	130.9460	3,273,670	2,500,000	2,384,308		3,384			5.400	5.800	JJ	62,250	135,000	02/16/2011	07/15/2040
50203U-AA-1	LBJ INFRASTRUCTURE GROUP			1,2	2.B FE	1,000,000	98.8510	988,510	1,000,000	1,000,000					3.797	3.790	JD	2,320		12/08/2021	12/31/2057
50540R-AS-1	LABORATORY CORP OF AMER			1	2.B FE	1,994,590	121.7010	2,434,022	2,000,000	1,994,333		25			4.700	4.710	FA	39,167	94,000	09/02/2015	02/01/2045
512807-AX-6	LAM RESEARCH CORP			1,2	1.G FE	976,050	101.8910	1,018,910	1,000,000	976,326		276			3.125	3.230	JD	1,389	31,250	03/11/2021	06/15/2060
521865-AZ-8	LEAR CORPORATION			1,2	2.B FE	1,559,995	126.2510	1,893,777	1,500,000	1,558,060		(1,013)			5.250	4.980	MN	10,063	78,750	12/17/2019	05/15/2049
524901-AR-6	LEGG MASON INC			1	1.F FE	554,795	137.1130	685,570	500,000	550,097		(1,246)			5.625	4.870	JJ	12,969	28,125	11/29/2017	01/15/2044
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1			2	2.A FE	1,000,000	121.1770	1,211,770	1,000,000	1,000,000					4.890	4.890	AO	8,286	48,900	01/27/2017	04/30/2047
532457-BU-1	ELI LILLY & CO			1,2	1.F FE	993,780	128.6250	1,286,258	1,000,000	993,993		66			4.150	4.180	MS	12,219	41,500	02/20/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP			1	2.A FE	532,340	135.4330	677,168	500,000	522,114		(984)			6.150	5.690	AO	7,175	30,750	12/12/2006	04/07/2036
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	1,498,680	122.8950	1,843,425	1,500,000	1,498,782		21			4.375	4.380	JD	2,917	65,625	05/08/2020	06/15/2050
539830-BN-8	LOCKHEED MARTIN CORP			1	1.G FE	988,800	123.5510	1,235,517	1,000,000	989,296		170			4.090	4.150	MS	12,043	40,900	02/14/2019	09/15/2052
55336V-AP-5	MPLX LP			1	2.B FE	992,890	115.0740	1,150,745	1,000,000	993,278		66			4.900	4.940	AO	10,344	49,000	02/05/2018	04/15/2058
559080-AC-0	MAGELLAN MIDSTREAM PARTN			1	2.A FE	246,591	129.7970	324,494	250,000	247,525		92			6.400	6.500	MN	2,667	16,000	06/01/2007	05/01/2037
559080-AJ-5	MAGELLAN MIDSTREAM PARTN			1	2.A FE	203,456	104.8790	235,980	225,000	205,026		459			4.200	4.840	MS	2,783	9,450	05/21/2018	03/15/2045
570535-AP-9	MARKEL CORPORATION			1	2.B FE	490,070	121.5540	607,774	500,000	491,649		213			5.000	5.130	MS	6,319	25,000	03/08/2013	03/30/2043
570535-AQ-7	MARKEL CORPORATION			1	2.B FE	1,021,750	126.7060	1,267,061	1,000,000	1,020,684		(440)			5.000	4.850	AO	11,944	50,000	05/09/2019	04/05/2046
571676-AG-0	MARS INC			1,2	1.F FE	504,785	125.1540	625,774	500,000	504,608		(70)			4.125	4.070	AO	5,156	20,625	04/09/2019	04/01/2054
573284-AU-0	MARTIN MARIETTA MATERIAL			1	2.B FE	947,170	117.1010	1,171,014	1,000,000	950,770		974			4.250	4.570	JD	1,889	42,500	02/06/2018	12/15/2047
574599-BM-7	MASCO CORP			1	2.B FE	1,987,336	119.9560	2,363,151	1,970,000	1,986,802		(364)			4.500	4.440	MN	11,328	88,650	03/13/2020	05/15/2047
58013M-FH-2	MCDONALD S CORP			1,2	2.A FE	1,354,215	123.1270	1,846,916	1,500,000	1,358,531		2,455			4.450	5.100	MS	22,250	66,750	03/19/2020	09/01/2048
58155Q-AE-3	MCKESSON CORP			1	2.B FE	1,003,750	139.0220	1,390,223	1,000,000	1,003,036		(87)			6.000	5.970	MS	20,000	60,000	02/23/2011	03/01/2041
585055-BU-9	MEDTRONIC INC.			1	1.G FE	1,069,140	130.9640	1,309,642	1,000,000	1,064,619		(1,623)			4.625	4.180	MS	13,618	46,250	01/24/2019	03/15/2045
59156R-AP-3	METLIFE INC			1	2.B FE	547,500	123.0210	615,108	500,000	531,168		(2,288)			6.400	5.570	JD	1,422	32,000	03/13/2013	12/15/2066
59156R-AY-4	METLIFE INC			1	1.G FE	1,653,044	141.5180	2,335,059	1,650,000	1,652,511		(80)			5.875	5.860	FA	39,044	96,938	03/21/2011	02/06/2041
594918-CB-8	MICROSOFT CORP			1,2	1.A FE	2,193,220	138.7820	2,775,650	2,000,000	2,186,481		(2,466)			4.500	4.000	FA	36,250	90,000	02/21/2019	02/06/2057
597861-AA-1	MIDMICHIGAN HEALTH			1,2	1.E FE	1,000,000	106.4790	1,064,791	1,000,000	1,000,000					3.409	3.400	JD	2,841	34,090	10/22/2020	06/01/2050
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC				1.G PL	339,242	117.7630	399,501	339,242	339,242					6.000	6.000	MJSD	5,145	20,355	08/26/2010	06/30/2032
617446-HD-4	MORGAN STANLEY			1	1.G FE	2,964,693	142.4920	3,918,547	2,750,000	2,882,027		(8,782)			7.250	6.590	AO	49,844	199,375	02/11/2008	04/01/2032
61744Y-AG-3	MORGAN STANLEY			2	1.G FE	1,005,580	101.2220	1,012,220	1,000,000	1,000,000					1.364	2.150	FMAN	2,047	14,087	06/07/2017	05/08/2024
62854A-AP-9	UTAH ACQUISITION SUB			1,2	2.C FE	2,272,340	122.5100	2,450,210	2,000,000	2,261,686		(6,099)			5.250	4.360	JD	4,667	105,000	03/11/2020	06/15/2046
628778-AB-8	NBT BANCORP INC.			2	2.B FE	500,000	107.3170	536,586	500,000	500,000					5.000	5.000	JJ	12,500	25,556	06/16/2020	07/01/2030
62954R-AA-4	NYU HOSPITALS CENTER			1,2	1.G FE	981,210	104.6360	1,046,360	1,000,000	981,474		264			3.380	3.470	JJ	16,900	16,900	03/16/2021	07/01/2055
63615#-AD-3	THE NATL FOOTBALL LEAGUE				1.E FE	125,921	104.9210	132,118	125,921	125,921					5.600	5.600	AO	1,489	7,052	02/25/2008	03/31/2024
637432-NK-7	NATIONAL RURAL UTIL COOP			1	2.A FE	1,500,000	107.4760	1,612,151	1,500,000	1,500,000					5.250	5.250	AO	15,531	78,750	04/13/2016	04/20/2046
638612-AL-5	NATIONWIDE FINANCIAL SER			1	2.A FE	545,335	127.1590	635,796	500,000	539,650		(946)			5.300	4.720	MN	3,165	26,500	01/29/2015	11/18/2044
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	2,014,175	148.1750	2,963,502	2,000,000	2,011,786		(333)			6.400	6.340	AO	21,689	128,000	08/25/2011	04/30/2040
64128X-AE-0	NEUBERGER BERMAN GRP/FIN			1,2	2.B FE	868,010	118.2880	1,182,888	1,000,000	878,466		2,411			4.875	5.830	AO	10,292	48,750	03/09/2017	04/15/2045
64318@-AA-9	NEW CARDINALS STADIUM LLC				2.B PL	311,910	113.9200	355,327	311,910	311,910					6.180	6.180	JUN	9,692	19,218	06/14/2007	06/30/2032
649322-AE-4	NY & PRESBYTERIAN HOSPIT			1	1.C FE	1,542,750	139.1060	2,086,599	1,500,000	1,542,733		(58)			4.763	4.620	FA	29,769	71,445	12/18/2019	08/01/2116
651229-AX-4	NEWELL BRANDS INC			1,2	3.A FE	1,893,750	123.2500	2,181,525	1,770,000	1,883,339		(5,735)			5.875	5.200	AO	25,997	103,988	02/19/2020	04/01/2036
65339K-AV-2	NEXTERA ENERGY CAPITAL			2	2.B FE	1,000,000	106.7530	1,067,530	1,000,000	1,000,000					4.800	4.800	JD	4,000	48,000	10/30/2017	12/01/2077
65339K-BK-5	NEXTERA ENERGY CAPITAL HLDGS INC			2	2.B FE	556,875	113.2940	566,472	500,000	546,331		(5,301)			5.650	4.170	MN	4,708	28,250	12/16/2019	05/01/2079
654730-BB-8	NISOURCE INC			1	2.B FE	1,997,280	127.9090	2,558,192	2,000,000	1,997,977		51			5.250	5.250	FA	39,667	105,000	06/11/2012	02/15/2043
655664-AR-1	NORDSTROM INC			1	3.A FE	979,140	93.2500	932,500	1,000,000	981,019		456			5.000	5.140	JJ	23,056	50,000	08/16/2017	01/15/2044
665228-B@-0	NORTHERN ILL GAS CO				1.D YE	1,000,000	138.1020	1,381,020	1,000,000	1,000,000					6.250	6.250	FA	23,611	62,500	03/07/2008	08/15/2038
667274-AC-8	NORTHWELL HEALTHCARE INC			1	1.G FE	968,690	118.0570	1,180,573	1,000,000	970,697		596			4.260	4.450	MN	7,100	42,600	07/17/2018	11/01/2047
667748-AF-4	NORTHWEST PIPELINE LLC				2.B FE	1,245,000	117.8950	1,473,691	1,250,000	1,248,626		294			7.125	7.150	JD	7,422	89,063	11/30/1995	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66988A-AJ-3	NOVANT HEALTH INC			1,2	1.D FE	1,488,375	107.2150	1,608,225	1,500,000	1,488,509		134			3.318	3.350	MN	8,295	27,097	05/12/2021	11/01/2061
67021C-AQ-0	NSTAR ELECTRIC CO			1,2	1.E FE	990,910	104.8390	1,048,397	1,000,000	991,022		112			3.100	3.140	JD	2,583	15,844	05/24/2021	06/01/2051
670346-AN-5	NUCOR CORP			2	1.G FE	2,583,025	133.8370	3,345,935	2,500,000	2,571,474		(1,961)			5.200	4.970	FA	54,167	130,000	06/15/2015	08/01/2043
67066G-AH-7	NVIDIA CORP			1,2	1.G FE	1,562,025	113.9970	1,709,958	1,500,000	1,561,214		(811)			3.500	3.270	AO	13,125	26,250	05/12/2021	04/01/2050
675553-AA-9	OCHSNER CLINIC FOUNDATIO			1	1.G FE	574,130	140.7570	703,788	500,000	566,248		(1,540)			5.897	4.920	MN	3,768	29,485	03/28/2016	05/15/2045
68233D-AP-2	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,668,510	144.7830	2,171,751	1,500,000	1,601,299		(6,162)			7.250	6.380	JJ	50,146	108,750	07/28/2004	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY			1	1.F FE	492,788	138.1660	690,835	500,000	495,773		269			7.000	7.110	MN	5,833	35,000	03/05/2003	05/01/2032
682441-AB-6	ONEAMERICA FINL PARTNERS			1,2	1.G FE	1,034,960	108.4100	1,084,101	1,000,000	1,034,181		(621)			4.250	4.040	AO	8,972	45,333	09/15/2020	10/15/2050
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	1,038,890	125.9870	1,259,872	1,000,000	1,031,485		(919)			6.125	5.840	FA	25,521	61,250	05/10/2011	02/01/2041
686515-AA-5	ORLANDO HEALTH OBL GRP			1	1.F FE	1,500,000	120.9620	1,814,436	1,500,000	1,500,000					4.416	4.410	AO	16,560	66,240	04/13/2016	10/01/2044
693506-BE-6	PPG INDUSTRIES INC			1	2.A FE	2,016,656	129.1520	2,654,092	2,055,000	2,024,153		886			5.500	5.620	MN	14,442	113,025	02/16/2011	11/15/2040
694308-HL-4	PACIFIC GAS & ELECTRIC			1,2	2.C FE	1,063,670	101.1010	1,011,011	1,000,000	1,061,922		(1,639)			4.300	3.880	MS	12,661	43,000	12/02/2020	03/15/2045
695114-CV-8	PACIFICORP			1,2	1.E FE	995,350	118.3020	1,183,022	1,000,000	995,556		82			4.150	4.170	FA	15,678	41,500	02/25/2019	02/15/2050
701094-AL-8	PARKER-HANNIFIN CORP			1,2	2.A FE	995,200	116.1600	1,161,600	1,000,000	995,491		100			4.100	4.120	MS	13,667	41,000	02/14/2019	03/01/2047
70213H-AF-5	MASS GENERAL BRIGHAM INC			1,2	1.D FE	1,012,420	108.8240	1,088,245	1,000,000	1,012,324		(96)			3.342	3.280	JJ	16,710	16,710	03/11/2021	07/01/2060
717081-DT-7	PFIZER INC			1	1.F FE	1,007,980	140.5040	1,405,040	1,000,000	1,006,340		(189)			5.600	5.540	MS	16,489	56,000	09/08/2010	09/15/2040
718549-AC-2	PHILLIPS 66 PARTNERS LP			1	2.C FE	977,890	117.2380	1,172,382	1,000,000	979,788		468			4.680	4.820	FA	17,680	46,800	08/23/2017	02/15/2045
72650R-BA-9	PLAINS ALL AMER PIPELINE			1,2	2.C FE	997,550	109.8670	1,098,673	1,000,000	998,122		51			5.150	5.160	JD	4,292	51,500	03/13/2012	06/01/2042
736508-H*-6	PORTLAND GENL ELEC CO				1.F	500,000	120.1480	600,740	500,000	500,000					5.800	5.800	JD	2,417	29,000	12/07/2006	06/01/2039
740189-AP-0	PRECISION CASTPARTS CORP			1,2	1.C FE	1,049,540	123.5590	1,235,596	1,000,000	1,046,288		(1,202)			4.375	4.060	JD	1,944	43,750	02/21/2019	06/15/2045
74166N-AA-2	ADT SEC CORP			1	3.C FE	254,580	102.0990	250,144	245,000	251,298		(456)			4.875	4.560	JJ	5,507	11,944	05/03/2013	07/15/2032
74251V-AA-0	PRINCIPAL FINANCIAL GRP			1	1.G FE	1,277,633	139.5030	1,743,791	1,250,000	1,269,214		(809)			6.050	5.890	AO	15,965	75,625	11/28/2006	10/15/2036
744320-BF-8	PRUDENTIAL FINANCIAL INC			2	2.B FE	1,000,000	112.0270	1,120,277	1,000,000	1,000,000					5.700	5.700	MS	16,783	57,000	09/13/2018	09/15/2048
74432Q-AH-8	PRUDENTIAL FINANCIAL INC				1.G FE	1,313,760	125.9900	1,889,855	1,500,000	1,371,513		5,904			5.400	6.350	JD	4,050	81,000	09/04/2007	06/13/2035
74432Q-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,108,090	149.4440	1,494,448	1,000,000	1,086,579		(2,551)			6.625	5.850	JD	1,840	66,250	11/01/2010	06/21/2040
74456Q-BM-7	PUBLIC SERVICE ELECTRIC			1,2	1.F FE	989,750	115.9070	1,159,078	1,000,000	990,462		240			4.050	4.110	MN	6,750	40,500	02/14/2019	05/01/2045
747262-AW-3	QVC INC.			1,2	3.A FE	1,017,240	99.0000	990,000	1,000,000	1,015,611		(900)			5.450	5.270	FA	20,589	54,500	02/19/2020	08/15/2034
747525-AK-9	QUALCOMM INCORPORATED			1,2	1.F FE	544,095	132.4910	662,457	500,000	541,369		(1,055)			4.800	4.230	MN	2,733	24,000	04/18/2019	05/20/2045
747525-AV-5	QUALCOMM INCORPORATED			1,2	1.F FE	999,640	125.2180	1,252,186	1,000,000	999,691		7			4.300	4.300	MN	4,897	43,000	04/16/2019	05/20/2047
74825Q-AA-8	QUEENS HEALTH SYSTEMS			1	1.E FE	500,000	118.1150	590,577	500,000	500,000					4.464	4.460	JJ	11,160	22,320	01/22/2015	07/01/2045
749685-AU-7	RPM INTERNATIONAL INC			1	2.C FE	994,010	128.2630	1,282,638	1,000,000	994,662		113			5.250	5.290	JD	4,375	52,500	05/26/2015	06/01/2045
754730-AF-6	RAYMOND JAMES FINANCIAL			1	2.A FE	1,748,533	127.2700	2,131,783	1,675,000	1,743,572		(1,471)			4.950	4.660	JJ	38,232	82,913	04/27/2018	07/15/2046
75513E-BT-7	RAYTHEON TECH CORP			1	2.A FE	1,113,180	142.2900	1,422,908	1,000,000	1,081,111		(3,445)			6.800	5.950	JJ	34,000	68,000	01/23/2008	07/01/2036
75513E-BU-4	RAYTHEON TECH CORP				2.A FE	1,092,640	147.8720	1,478,724	1,000,000	1,070,129		(2,414)			7.000	6.300	AO	14,778	70,000	09/20/2007	04/15/2038
75913M-AA-7	REGIONS BANK OF ALABAMA				2.B FE	2,484,300	140.0200	2,800,402	2,000,000	2,436,628		(19,192)			6.450	4.480	JD	1,792	129,000	05/31/2019	06/26/2037
760759-AK-6	REPUBLIC SERVICES INC			1	2.B FE	1,351,803	142.4060	1,780,080	1,250,000	1,330,454		(2,496)			6.200	5.620	MS	25,833	77,500	03/22/2011	03/01/2040
76131V-AA-1	KITE REALTY GROUP TRUST			1,2	2.C FE	949,320	104.8800	1,048,805	1,000,000	977,948		6,230			4.000	4.750	MS	11,778	40,000	12/16/2016	03/15/2025
773903-AE-9	ROCKWELL AUTOMATION			1	1.G FE	1,016,820	139.3530	1,393,531	1,000,000	1,012,492		(454)			6.250	6.120	JD	5,208	62,500	01/14/2008	12/01/2037
78409V-AN-4	S&P GLOBAL INC			1	1.G FE	988,310	127.4340	1,274,347	1,000,000	989,031		211			4.500	4.570	MN	5,750	45,000	05/16/2018	05/15/2048
78516F-AC-3	SABAL TRAIL TRANS			1	2.A FE	1,000,000	121.4080	1,214,081	1,000,000	1,000,000					4.832	4.830	MN	8,053	48,320	04/26/2018	05/01/2048
797440-BL-7	SAN DIEGO G & E			1	1.F FE	1,066,780	132.4940	1,324,943	1,000,000	1,061,352		(2,035)			5.350	4.840	MN	6,836	53,500	03/01/2019	05/15/2040
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	983,250	123.6280	1,236,285	1,000,000	984,294		288			4.800	4.900	AO	10,133	48,000	04/25/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROU			1,2	2.B FE	1,030,560	132.5430	1,325,430	1,000,000	1,029,337		(503)			5.375	5.170	MS	17,917	53,750	04/23/2019	03/01/2049
81675*-AC-8	SEMINOLE ELEC INC SER B				1.G FE	500,000	123.9160	619,580	500,000	500,000					6.030	6.030	JD	251	30,150	12/08/2005	12/28/2033
824348-AX-4	SHERWIN-WILLIAMS CO			1	2.B FE	496,565	124.6200	623,103	500,000	496,853		65			4.500	4.540	JD	1,875	22,500	05/02/2017	06/01/2047
824348-BH-8	SHERWIN-WILLIAMS CO			1	2.B FE	471,685	115.8070	579,035	500,000	474,596		595			4.400	4.760	FA	9,167	22,000	04/08/2016	02/01/2045
828730-AB-7	SIMMONS FIRST NTL CORP			2	2.B FE	1,000,000	103.3410	1,033,414	1,000,000	1,000,000					5.000	5.000	AO	12,500	50,000	03/21/2018	04/01/2028
83416W-AA-1	SOLAR STAR FUNDING LLC			1	2.B FE	825,487	115.2570	951,433	825,487	825,487					5.375	5.370	JD	123	44,370	06/20/2013	06/30/2035
835495-AJ-1	SONOCO PRODUCTS CO			1	2.B FE	2,509,130	134.3930	3,359,833	2,500,000	2,507,314		(240)			5.750	5.720	MN	23,958	143,750	07/29/2011	11/01/2040
837004-BZ-2	DOMINION ENERGY SOUTH			1	1.F FE	934,320	129.7110	1,297,118	1,000,000	954,979		2,238			5.250	5.740	MS	17,500	52,500	07/09/2009	03/01/2035
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA IN			1,2	1.C FE	1,084,540	127.4690	1,274,694	1,000,000	1,078,934		(1,971)			4.857	4.310	JJ	22,396	48,570	01/10/2019	07/15/2045
84314P-AA-7	SOUTHERN IL HEALTHCARE			1,2	1.E FE	1,000,000	113.2460	1,132,461	1,000,000	1,000,000					3.970	3.970	MN	5,073	41,464	10/21/2020	05/15/2050
845011-AB-1	SOUTHWEST GAS CORP			1,2	2.A FE	999,490	113.4580	1,134,589	1,000,000	999,515		9			4.150	4.150	JD	3,458	41,500	05/28/2019	06/01/2049

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPANY			1,2	1.G FE	1,023,570	125.1270	1,251,279	1,000,000	1,022,368		(453)			4.400	4.250	MN	5,622	44,000	01/24/2019	11/15/2048
84611#-AE-1	SOVRAN SELF STORAGE, INC.				2.B	999,000	104.4380	1,044,380	1,000,000	999,732		110			4.533	4.540	AO	10,451	45,330	04/08/2014	04/08/2024
84756N-AG-4	SPECTRA ENERGY PARTNERS			1	2.A FE	920,720	115.5940	1,155,943	1,000,000	929,862		1,572			4.500	5.010	MS	13,250	45,000	05/20/2015	03/15/2045
84859D-AA-5	SPIRE MISSOURI INC			1,2	1.F FE	1,495,725	107.4900	1,612,350	1,500,000	1,495,790		65			3.300	3.310	JD	4,125	26,263	05/13/2021	06/01/2051
85207U-AH-8	SPRINT CORP			1	3.A FE	489,952	112.2650	561,328	500,000	496,654		1,200			7.125	7.420	JD	1,583	35,625	03/31/2015	06/15/2024
854502-AA-9	STANLEY BLACK & DECKER I			1	1.G FE	2,054,274	130.7400	2,745,557	2,100,000	2,063,733		1,108			5.200	5.340	MS	36,400	109,200	05/13/2011	09/01/2040
85984X-AA-6	STETSON UNIVERSITY INC			1,2	1.G FE	2,000,000	116.1400	2,322,800	2,000,000	2,000,000					4.094	4.090	JD	6,823	81,880	11/14/2019	12/01/2059
86207#-AA-4	STONEHENGE CAP			2	1.A FE	41,079	101.7850	41,813	41,079	41,079					7.411	7.410	MJSD	254	3,044	11/15/2018	03/01/2023
867914-AH-6	TRUIST FIN CORP				1.G FE	519,960	115.8310	579,157	500,000	506,117		(1,284)			6.000	5.660	FA	11,333	30,000	03/02/2006	02/15/2026
86944B-AE-3	SUTTER HEALTH			1	1.F FE	1,004,870	117.5210	1,175,210	1,000,000	1,004,642		(98)			4.091	4.060	FA	15,455	40,910	03/21/2019	08/15/2048
86944B-AJ-2	SUTTER HEALTH			1,2	1.F FE	500,000	104.7840	523,923	500,000	500,000					3.361	3.360	FA	6,349	13,351	10/22/2020	08/15/2050
871829-BD-8	SYSCO CORPORATION			1	2.B FE	1,015,280	116.3500	1,163,500	1,000,000	1,013,907		(327)			4.500	4.400	AO	11,250	45,000	04/28/2017	04/01/2046
87264A-AZ-8	T-MOBILE USA INC			1,2	2.C FE	1,991,500	117.0400	2,340,806	2,000,000	1,991,739		123			4.500	4.520	AO	19,000	90,000	04/02/2020	04/15/2050
87305Q-CB-5	TTX CO			1	1.F FE	2,490,425	136.9600	3,424,020	2,500,000	2,492,330		213			5.875	5.900	JD	12,240	146,875	06/27/2011	12/01/2040
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	1,119,650	140.8760	1,408,766	1,000,000	1,087,251		(3,852)			6.550	5.650	MN	8,369	65,500	01/07/2011	05/15/2036
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	745,313	106.8090	801,068	750,000	748,282		494			4.600	4.670	FA	11,883	34,500	02/24/2015	02/27/2025
889175-BD-6	TOLEDO EDISON COMPANY			1	2.A FE	249,625	136.9850	342,463	250,000	249,730		10			6.150	6.160	MN	1,965	15,375	11/13/2006	05/15/2037
889184-AA-5	TOLEDO HOSPITAL/THE			1,2	2.C FE	1,082,790	104.4920	1,044,926	1,000,000	1,079,388		(1,906)			4.982	4.430	MN	6,366	49,820	02/20/2020	11/15/2045
889184-AH-0	TOLEDO HOSPITAL/THE			1,2	1.F FE	1,190,871	126.1630	1,261,632	1,000,000	1,182,005		(4,768)			4.982	3.800	MN	6,366	49,820	02/04/2020	11/15/2045
88948A-BN-6	TOLL ROAD INV PART II	@			3.B FE	342,500	52.8700	528,707	1,000,000	429,746		24,947			0.000	6.070	N/A			03/13/2018	02/15/2036
88948A-DL-8	TOLL ROAD INV PART II	@			1.F FE	638,852	35.5820	711,644	2,000,000	708,276		29,833			0.000	4.350	N/A			08/06/2019	02/15/2046
891092-AE-8	TORO CO			1	2.B FE	492,565	133.3440	666,722	500,000	494,510		200			6.625	6.740	MN	5,521	33,125	04/23/2007	05/01/2037
891906-AF-6	GLOBAL PAYMENTS INC			1	2.C FE	991,740	111.5470	1,115,479	1,000,000	994,327		746			4.450	4.550	JD	3,708	44,500	05/16/2018	06/01/2028
89420G-AE-9	TRAVELERS PPTY CASUALTY			1	1.F FE	1,773,818	139.0570	2,433,498	1,750,000	1,765,192		(912)			6.375	6.260	MS	32,849	111,563	01/23/2008	03/15/2033
896442-AG-5	TRINITY CAPITAL INC/MD			1,2	2.B PL	1,000,000	99.7610	997,613	1,000,000	1,000,000					4.375	4.370	FA	15,434		08/19/2021	08/24/2026
89788M-AF-9	TRUIST FINANCIAL CORP			2	1.G FE	1,000,000	99.8520	998,520	1,000,000	1,000,000					0.450	0.450	MJSD	288	2,295	06/18/2021	06/09/2025
89838L-AH-7	TRUSTEES OF BOSTON COLL			1	1.D FE	1,000,000	102.7790	1,027,790	1,000,000	1,000,000					3.042	3.040	JJ	15,802		06/15/2021	07/01/2057
902494-AY-9	TYSON FOODS INC			1	2.B FE	1,523,940	129.4320	1,941,489	1,500,000	1,521,484		(561)			5.150	5.030	FA	29,183	77,250	12/14/2016	08/15/2044
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	1,190,156	129.8010	1,362,916	1,050,000	1,110,400		(7,376)			7.000	5.920	JJ	33,892	73,500	11/09/2005	07/15/2028
907818-CU-0	UNION PACIFIC CORP			1	2.A FE	1,079,010	133.7570	1,337,578	1,000,000	1,054,048		(2,968)			6.250	5.630	MN	10,417	62,500	01/06/2011	05/01/2034
907818-CX-4	UNION PACIFIC CORP			1	2.A FE	497,810	137.2460	686,231	500,000	498,430		60			6.150	6.180	MN	5,125	30,750	04/13/2007	05/01/2037
907818-FC-7	UNION PACIFIC CORP			1,2	1.G FE	504,065	124.2010	621,005	500,000	503,885		(77)			4.300	4.250	MS	7,167	21,500	03/21/2019	03/01/2049
913017-BT-5	RAYTHEON TECH CORP			1	2.A FE	1,006,520	123.6220	1,236,220	1,000,000	1,005,993		(177)			4.500	4.450	JD	3,750	45,000	07/19/2018	06/01/2042
91324P-AX-0	UNITEDHEALTH GROUP INC			1	1.G FE	989,026	147.8250	1,478,251	1,000,000	991,927		294			6.500	6.580	JD	2,889	65,000	02/22/2008	06/15/2037
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	934,100	103.2500	1,032,507	1,000,000	934,789		689			3.125	3.430	MN	3,993	31,250	03/08/2021	05/15/2060
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	997,130	134.7160	1,347,161	1,000,000	997,892		76			6.625	6.640	JD	2,944	66,250	06/05/2007	06/15/2037
920253-AE-1	VALMONT INDUSTRIES INC			1	2.C FE	493,400	127.5660	637,832	500,000	493,835		69			5.250	5.330	AO	6,563	26,250	09/08/2014	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2.C FE	3,029,990	123.0030	3,690,090	3,000,000	3,027,846		(709)			5.000	4.920	AO	37,500	150,000	11/29/2017	10/01/2044
92343V-CM-4	VERIZON COMMUNICATIONS			1	2.A FE	1,098,810	138.1180	1,381,181	1,000,000	1,095,529		(1,282)			5.012	4.450	FA	18,099	50,120	04/16/2019	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	1,448,540	131.0630	1,965,951	1,500,000	1,450,870		584			4.672	4.870	MS	20,635	70,080	12/05/2017	03/15/2055
92343V-EP-5	VERIZON COMMUNICATIONS			2	2.A FE	1,001,510	101.9220	1,019,223	1,000,000	1,000,000					1.256	1.890	FMAN	1,640	12,923	05/31/2018	05/15/2025
92345Y-AE-6	VERISK ANALYTICS INC			1	2.B FE	489,505	134.2260	671,131	500,000	490,635		188			5.500	5.640	JD	1,222	27,500	07/16/2015	06/15/2045
925524-AH-3	VIACOMCBS INC			1	2.B FE	1,057,580	138.0900	1,380,900	1,000,000	1,030,413		(2,465)			7.875	7.390	JJ	33,031	78,750	07/02/2001	07/30/2030
92553P-AP-7	VIACOMCBS INC			1	2.B FE	506,940	113.7680	568,841	500,000	506,576		(187)			4.375	4.280	MS	6,441	21,875	11/13/2019	03/15/2043
927804-GA-6	VIRGINIA ELEC & POWER CO			1,2	1.F FE	1,286,000	127.5690	1,275,696	1,000,000	1,282,431		(3,569)			4.600	3.030	JD	3,833	23,000	06/23/2021	12/01/2048
929089-AC-4	VOYA FINANCIAL INC			1	2.B FE	957,490	123.8410	1,238,417	1,000,000	961,178		788			4.800	5.070	JD	2,133	48,000	11/15/2016	06/15/2046
929089-AF-7	VOYA FINANCIAL INC			2	2.C FE	999,800	100.4380	1,004,385	1,000,000	999,844		3			4.700	4.700	JJ	20,628	47,000	12/19/2019	01/23/2048
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	1,006,930	122.7690	1,227,697	1,000,000	1,006,439		(139)			4.500	4.450	JD	2,000	45,000	10/24/2017	06/15/2047
92929Q-AQ-0	WASTE MNGMT HOLDINGS				2.A FE	264,478	123.2250	308,063	250,000	254,775		(866)			7.100	6.610	FA	7,396	17,750	02/20/2003	08/01/2026
92966*-AG-4	WABASH VALLEY PWR ASSOC				1.F	224,815	113.1950	254,479	224,815	224,815					6.140	6.140	JAJO	2,339	13,804	06/21/2007	01/31/2028
931427-AC-2	WALGREENS BOOTS ALLIANCE			1	2.B FE	933,640	120.2560	1,202,564	1,000,000	940,984		1,312			4.800	5.240	MN	5,733	48,000	08/28/2015	11/18/2044
94973V-AL-1	ANTHEM INC			1	2.B FE	945,790	134.2770	1,342,777	1,000,000	962,524		1,629			5.850	6.250	JJ	26,975	58,500	09/18/2006	01/15/2036
94974B-GU-8	WELLS FARGO & COMPANY				2.B FE	991,330	124.8050	1,248,052	1,000,000	991,917		165			4.750	4.800	JD	3,167	47,500	09/11/2018	12/07/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
958254-AJ-3	WESTERN MIDSTREAM OPERAT			1	3.A FE	496,945	120.5000	602,503	500,000	497,127		50			5.300	5.340	MS	8,833	26,500	03/07/2018	03/01/2048
963320-AV-8	WHIRLPOOL CORP			1	2.B FE	1,988,890	118.9900	2,379,804	2,000,000	1,990,027		220			4.500	4.530	JD	7,500	90,000	05/18/2016	06/01/2046
96949L-AC-9	WILLIAMS COMPANIES INC			1	2.B FE	558,390	122.8960	614,485	500,000	555,694		(1,371)			5.100	4.330	MS	7,508	25,500	12/17/2019	09/15/2045
97068L-AB-4	WILLIS-KNIGHTON MED CTR			1,2	1.F FE	1,000,000	97.9350	979,351	1,000,000	1,000,000					3.065	3.060	MS	10,217	17,113	02/03/2021	03/01/2051
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	500,000	105.4680	527,341	500,000	500,000					5.000	5.000	JD	1,250	25,000	06/10/2014	06/13/2024
98978V-AH-6	ZOETIS INC			1,2	2.A FE	472,230	127.4540	637,272	500,000	475,527		637			4.700	5.080	FA	9,792	23,500	03/24/2016	02/01/2043
11271L-AB-8	BROOKFIELD FINANCE INC			1	1.G FE	769,723	122.8000	921,005	750,000	768,296		(384)			4.700	4.530	MS	9,890	35,250	11/29/2017	09/20/2047
125491-AN-0	CI FINANCIAL CORP			1,2	2.B FE	1,997,460	102.9570	2,059,140	2,000,000	1,997,688		219			3.200	3.210	JD	2,489	64,000	12/10/2020	12/17/2030
136375-CV-2	CANADIAN NATL RAILWAY			1,2	1.F FE	1,238,300	126.5340	1,265,341	1,000,000	1,235,397		(2,903)			4.450	3.130	JJ	19,901	22,250	06/23/2021	01/20/2049
290876-AD-3	EMERA INC			2	3.A FE	500,000	115.0000	575,000	500,000	500,000					6.750	6.750	JD	1,500	33,750	06/09/2016	06/15/2076
349553-A@-6	FORTIS INC				2.A	499,750	140.3850	701,925	500,000	499,809		7			6.600	6.600	MS	11,000	33,000	08/08/2007	09/01/2037
716442-AH-1	SUNCOR ENERGY INC			1	2.A FE	1,111,688	121.1700	1,514,635	1,250,000	1,163,050		5,034			5.350	6.200	JJ	30,837	66,875	11/08/2006	07/15/2033
775109-AZ-4	ROGERS COMMUNICATIONS IN			1	2.A FE	1,536,685	130.9700	1,964,564	1,500,000	1,531,501		(789)			5.450	5.280	AO	20,438	81,750	12/18/2013	10/01/2043
78016E-ZR-1	ROYAL BANK OF CANADA				1.F FE	1,003,410	99.8700	998,708	1,000,000	1,003,001		(409)			0.610	0.540	JAJO	1,118	3,090	06/18/2021	04/27/2026
867229-AE-6	SUNCOR ENERGY INC			1	2.A FE	1,002,960	136.7360	1,367,363	1,000,000	1,002,311		(77)			6.500	6.470	JD	2,889	65,000	09/19/2007	06/15/2038
87425E-AJ-2	REPSOL OIL & GAS CANADA			1	2.B FE	2,611,825	116.3650	2,909,135	2,500,000	2,584,061		(3,570)			5.850	5.510	FA	60,938	146,250	07/17/2012	02/01/2037
89352H-AB-5	TRANSCANADA PIPELINES			1	2.A FE	997,210	130.2970	1,302,975	1,000,000	998,094		84			5.850	5.870	MS	17,225	58,500	03/15/2006	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES			1	2.A FE	1,989,500	135.9810	2,719,622	2,000,000	1,992,431		275			6.200	6.230	AO	26,178	124,000	01/28/2008	10/15/2037
98417E-AC-4	GLENCORE FINANCE CANADA			1	2.A FE	1,089,980	140.1130	1,401,130	1,000,000	1,069,014		(2,497)			6.900	6.210	MN	8,817	69,000	08/12/2010	11/15/2037
00185A-AB-0	AON PLC		C	1	2.A FE	349,385	113.9950	409,242	359,000	351,061		227			4.250	4.410	JD	805	15,258	05/16/2013	12/12/2042
00185A-AH-7	AON PLC		C	1	2.A FE	1,603,228	124.4230	1,990,774	1,600,000	1,603,188		(78)			4.750	4.730	MN	9,711	76,000	01/24/2019	05/15/2045
00787C-AD-4	AEROPUERTO INTL TOCUMEN		C	1,2	2.B FE	1,000,000	102.5350	1,025,358	1,000,000	1,000,000					4.000	4.000	FA	15,556		08/05/2021	08/11/2041
02364W-AP-0	AMERICA MOVIL SAB DE CV		C	1	2.A FE	1,238,088	135.7870	1,697,345	1,250,000	1,241,242		317			6.125	6.190	MN	9,783	76,563	10/24/2007	11/15/2037
04363U-AD-8	PACIFIC NATIONAL FINANCE		C	1	2.C FE	994,850	104.9260	1,049,261	1,000,000	999,268		541			6.000	6.060	AO	14,000	60,000	03/31/2011	04/07/2023
05523R-AC-1	BAE SYSTEMS PLC		C	1	2.B FE	497,115	135.2260	676,134	500,000	497,616		63			5.800	5.840	AO	6,444	29,000	10/06/2011	10/11/2041
067316-AH-2	BACARDI LTD		C	1,2	2.C FE	2,030,332	130.4490	2,302,441	1,765,000	2,021,155		(5,270)			5.300	4.350	MN	11,953	93,545	03/12/2020	05/15/2048
06738E-AJ-4	BARCLAYS PLC		C		2.B FE	1,522,660	132.3960	1,985,952	1,500,000	1,520,433		(436)			5.250	5.140	FA	29,313	78,750	03/24/2016	08/17/2045
11778B-AB-8	SKY GROUP FINANCE PLC		C	1	1.G FE	593,320	141.8270	709,135	500,000	574,452		(3,679)			6.500	4.990	AO	6,861	32,500	03/28/2016	10/15/2035
143658-AH-5	CARNIVAL CORP		C		4.C FE	1,028,640	102.6200	1,026,200	1,000,000	1,013,554		(1,789)			6.650	6.370	JJ	30,664	66,500	06/23/2010	01/15/2028
2027A0-JN-0	COMMONWEALTH BANK AUST		C		1.D FE	956,240	120.1900	1,201,908	1,000,000	958,740		894			3.900	4.160	JJ	18,308	39,000	02/14/2019	07/12/2047
225433-AF-8	CREDIT SUISSE GROUP AG		C		2.A FE	996,880	126.6110	1,266,115	1,000,000	997,220		63			4.875	4.890	MN	6,229	48,750	05/19/2015	05/15/2045
268317-AR-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	1,123,910	133.4190	1,334,194	1,000,000	1,117,946		(1,493)			5.250	4.550	AO	11,375	52,500	08/24/2017	10/13/2055
268317-AT-1	ELECTRICITE DE FRANCE SA		C	1	1.G FE	1,050,240	129.9310	1,299,311	1,000,000	1,047,891		(916)			5.000	4.680	MS	13,889	50,000	04/15/2019	09/21/2048
29359U-AC-3	ENSTAR GROUP LTD		C	1,2	2.C FE	998,290	98.0210	980,214	1,000,000	998,345		55			3.100	3.110	MS	10,936		08/18/2021	09/01/2031
40049J-AV-9	GRUPO TELEVISA SAB		C	1	2.A FE	2,992,680	113.9880	3,419,652	3,000,000	2,997,988		544			6.625	6.640	MS	56,865	198,750	09/18/2008	03/18/2025
404280-BT-5	HSBC HOLDINGS PLC		C	2	1.G FE	995,660	112.0240	1,120,245	1,000,000	996,713		361			4.583	4.630	JD	1,528	45,830	01/03/2019	06/19/2029
404280-BW-8	HSBC HOLDINGS PLC		C	2	1.G FE	500,000	102.7500	513,750	500,000	500,000					1.580	1.580	MJSD	439	7,780	09/05/2018	09/12/2026
44841S-AC-3	HUTCHISON WHAM INT 03/33		C		1.F FE	3,095,793	148.1500	4,074,150	2,750,000	2,976,919		(12,387)			7.450	6.440	MN	21,057	204,875	01/16/2008	11/24/2033
456837-AL-7	ING GROEP NV		C		1.G FE	1,000,010	101.2590	1,012,593	1,000,000	1,000,000					1.130	1.950	JAJO	2,857	12,262	10/09/2018	10/02/2023
478375-AH-1	JOHNSON CONTROLS INTL PL		C	1	2.B FE	2,032,060	137.8160	2,756,330	2,000,000	2,023,324		(1,046)			6.000	5.870	JJ	55,333	120,000	12/09/2010	01/15/2036
478375-AJ-7	JOHNSON CONTROLS INTL PL		C	1	2.B FE	497,580	127.1440	635,723	500,000	498,027		55			5.700	5.730	MS	9,500	28,500	03/08/2011	03/01/2041
500472-AE-5	KONINKLIJKE PHILIPS NV		C	1	2.A FE	2,441,305	126.9530	3,173,835	2,500,000	2,449,564		1,387			5.000	5.160	MS	36,806	125,000	01/14/2016	03/15/2042
552081-AM-3	LYONDELLBASELL IND NV		C	1	2.B FE	1,005,840	121.9180	1,219,180	1,000,000	1,005,551		(72)			4.625	4.590	FA	16,059	46,250	08/23/2017	02/26/2055
55608J-AP-3	MACQUARIE GROUP LTD		C	2	1.G FE	1,602,255	115.5330	1,733,006	1,500,000	1,578,266		(9,388)			5.033	4.160	JJ	34,812	75,495	05/02/2019	01/15/2030
67078A-AD-5	NVENT FINANCE SARL		C	1	2.C FE	998,210	111.1510	1,111,518	1,000,000	998,782		164			4.550	4.570	AO	9,606	45,500	03/12/2018	04/15/2028
685218-AB-5	ORANGE SA		C	1	2.A FE	996,210	137.0100	1,370,100	1,000,000	996,704		75			5.500	5.520	FA	22,153	55,000	01/30/2014	02/06/2044
714264-AK-4	PERNOD RICARD SA		C	1	2.A FE	2,128,114	135.4060	2,741,986	2,025,000	2,115,556		(2,611)			5.500	5.130	JJ	51,356	111,375	12/14/2016	01/15/2042
714295-AA-0	PERRIGO FINANCE UNLIMITD		C	1,2	3.A FE	2,056,000	99.4190	1,988,386	2,000,000	2,053,713		(1,326)			4.900	4.700	JD	4,356	98,000	02/19/2020	12/15/2044
80281L-AB-1	SANTANDER UK GROUP HLDGS		C		2.A FE	1,154,500	129.0400	1,290,400	1,000,000	1,141,501		(3,229)			5.625	4.630	MS	16,563	56,250	08/22/2017	09/15/2045
83367T-BT-5	SOCIETE GENERALE		C		2.C FE	1,822,635	131.6410	1,974,623	1,500,000	1,809,683		(7,373)			5.625	4.240	MN	8,672	84,375	03/11/2020	11/24/2045
853254-AN-0	STANDARD CHARTERED PLC		C		2.B FE	2,040,180	127.7990	2,555,992	2,000,000	2,035,224		(788)			5.700	5.560	MS	30,083	114,000	04/24/2014	03/26/2044
87089N-AA-8	SWISS RE FINANCE LUX		C	2	1.F FE	1,027,500	111.8750	1,118,750	1,000,000	1,021,246		(2,413)			5.000	4.650	AO	12,361	50,000	04/16/2019	04/02/2049
87938W-AU-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,224,420	124.1510	1,241,518	1,000,000	1,215,048		(4,975)			5.213	3.860	MS	16,363	52,130	01/24/2020	03/08/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89641U-AB-7	TRINITY ACQUISITION PLC		C	1	2.B FE	559,810	138.0580	690,291	500,000	552,509		(1,275)			6.125	5.300	FA	11,569	30,625	05/01/2015	08/15/2043
902133-AG-2	TYCO ELECTRONICS GROUP S		C	1	1.G FE	1,027,643	151.4760	1,514,767	1,000,000	1,021,105		(724)			7.125	6.900	AO	17,813	71,250	05/20/2008	10/01/2037
92931D-AE-2	NATIONAL GRID PLC		C	1	2.B FE	524,005	131.3420	656,714	500,000	512,005		(1,304)			7.375	6.930	JD	1,639	36,875	02/29/2008	12/15/2028
98420E-AB-1	XLIT LTD		C	1	1.F FE	997,700	137.9850	1,379,853	1,000,000	998,063		46			5.250	5.260	JD	2,333	52,500	11/18/2013	12/15/2043
AM0771-66-8	AXA SA		C	2	2.A FE	998,750	111.1290	1,111,290	1,000,000	998,877		22			5.125	5.130	JJ	23,347	51,250	08/28/2018	01/17/2047
LW3771-15-8	QBE INSURANCE GROUP LTD		C	2	2.C FE	536,250	110.7790	553,895	500,000	521,133		(4,154)			5.875	4.810	JD	1,142	29,375	02/02/2018	06/17/2046
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						443,954,161	XXX	539,186,840	435,622,557	442,366,035		(191,898)			XXX	XXX	XXX	5,580,899	21,569,142	XXX	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1			4	1.A FM	424,188	99.1820	454,679	458,427	439,886		13,857			0.401	3.310	MON	36	1,865	05/04/2016	09/25/2036
02149C-AD-3	CWALT 2006-41CB 1A4			4	1.D FM	99,781	73.0700	112,169	153,509	45,843		4,817			5.750	31.580	MON	736	8,826	01/04/2012	01/25/2037
026930-AA-5	AHMA 2007-2 A1			4	1.D FM	261,379	94.8280	303,195	319,730	241,851		12,350			0.226	6.020	MON	14	735	11/29/2016	03/25/2047
026936-AA-2	AHMA 2007-5 A1			4	1.D FM	85,131	95.2810	112,561	118,135	81,612		4,388			0.481	6.730	MON	11	369	11/04/2016	06/25/2047
03072S-WQ-4	AMSI 2004-R11 M1			4	1.A FM	107,732	100.0330	115,298	115,260	113,424		4,755			1.091	3.730	MON	24	1,273	10/27/2015	11/25/2034
03072S-WR-2	AMSI 2004-R11 M2			4	1.A FM	967,893	99.9390	966,405	966,987	966,987					1.166	1.830	MON	219	11,414	08/23/2018	11/25/2034
04544N-AD-6	ABSHE 2006-HE6 A4			4	1.A FM	32,466	99.8070	35,867	35,936	35,559		2,717			0.261	4.770	MON	2	95	12/02/2015	11/25/2036
04544Q-AD-9	ABSHE 2006-HE7 A4			4	1.D FM	321,437	81.2690	393,566	484,275	322,443		19,106			0.241	6.970	MON	23	1,187	03/22/2016	11/25/2036
05946X-WF-6	BAFC 2005-3 1A23			4	1.A FM	41,794	102.6650	44,178	43,031	42,493		697			5.500	5.990	MON	197	2,358	01/14/2010	06/25/2035
05949Q-AY-1	BAFC 2006-2 2A17			4	1.D FM	5,298	95.9790	5,188	5,406	3,989		93			5.750	10.460	MON	26	302	10/18/2010	03/25/2036
05950F-AE-5	BAFC 2006-4 A5			4	2.B FM	141,821	94.0200	149,718	159,241	135,255		(1,485)			6.000	6.150	MON	796	9,546	03/02/2012	07/25/2036
06051G-BU-2	BAFC 2004-2 3A1			4	1.A FM	49,779	106.1370	53,243	50,164	49,858		67			5.500	5.720	MON	230	2,756	08/18/2004	09/20/2034
073879-J7-4	BSABS 2005-HE8 M2			4	1.A FM	32,024	100.0140	33,871	33,866	33,530		1,531			1.076	4.260	MON	7	369	05/25/2016	08/25/2035
12544A-AS-4	CWHL 2006-20 1A17			4	1.D FM	121,155	67.2250	102,369	152,276	58,349		1,495			5.750	18.650	MON	730	8,756	01/10/2012	02/25/2037
12544D-AX-7	CWHL 2007-14 A22			4	1.D FM	117,616	73.9870	94,764	128,081	68,320		56			6.250	11.070	MON	667	7,714	02/14/2011	09/25/2037
12594X-AM-6	CSMC 2017-HL1 A12			4	1.A	496,732	101.2270	501,616	495,534	495,534					3.500	3.390	MON	1,445	17,344	06/26/2017	06/25/2047
126670-LQ-9	CWL 2005-14 M2			4	1.A FM	446,128	99.9740	557,083	557,225	533,098		42,673			0.806	5.580	MON	87	4,549	01/05/2016	04/25/2036
12667G-TS-2	CWALT 2005-26CB A6			4	1.D FM	147,327	92.1010	160,344	174,094	102,659		4,920			5.500	15.160	MON	798	9,575	10/12/2010	07/25/2035
16163Y-AE-4	CHASE 2016-SH1 M4			4	1.A	471,811	99.2500	511,892	515,755	487,595		3,533			3.750	5.790	MON	1,542	17,325	08/02/2016	04/25/2045
170255-AN-3	CWHL 2007-1 A4			4	1.D FM	153,261	71.0600	130,429	183,546	66,245		1,335			6.000	20.840	MON	918	11,013	06/05/2012	03/25/2037
173103-AD-4	CMSI 2007-6 1A4			4	1.D FM	106,679	99.2400	130,428	131,427	92,896		2,872			6.000	11.530	MON	657	7,834	09/12/2008	07/25/2037
225458-5R-5	CSFB 2005-9 2A1			4	1.D FM	35,238	70.8350	26,249	37,056	20,874		(240)			5.500	8.830	MON	170	2,034	02/15/2011	10/25/2035
232434-AE-0	CWALT 2006-OC8 2A3			4	1.D FM	167,140	93.3970	264,765	283,483	207,540		14,062			0.601	8.370	MON	33	1,726	08/02/2016	11/25/2036
23243A-AB-2	CWALT 2006-OA12 A1B			4	1.D FM	292,183	97.2750	391,358	402,318	303,803		31,316			0.293	13.150	MON	39	1,196	07/27/2016	09/20/2046
25150Q-AA-5	DBALT 2006-OA1 A1			4	1.D FM	484,790	95.2640	570,167	598,506	459,974		25,592			0.501	6.430	MON	58	2,133	05/31/2016	02/25/2047
25151R-AF-1	DBALT 2007-AR1 A4			4	1.A FM	55,834	126.1830	88,308	69,984	65,967		7,483			0.421	20.140	MON	6	243	05/17/2016	01/25/2047
30711X-AF-1	CAS 2014-C02 1M2			4,6	1.D	438,672	101.8630	442,422	434,328	438,500		(768)			2.701	2.180	MON	228	4,021	08/26/2021	05/25/2024
30711X-DS-0	CAS 2016-C06 1M2			4,6	1.D	712,343	103.2390	696,769	674,907	684,506		(11,178)			4.351	3.230	MON	571	29,701	03/08/2017	04/25/2029
30711X-J7-0	CAS 2018-C03 1M2			4,6	1.D	358,829	101.2020	361,774	357,475	358,018		(401)			2.251	2.170	MON	157	8,141	08/14/2018	10/25/2030
3137G0-NX-3	STACR 2017-DNA2 M2			4,6	1.D	500,000	102.8930	514,468	500,000	500,000					3.551	3.590	MON	345	17,959	04/04/2017	10/25/2029
3137G0-PU-7	STACR 2017-HQA2 M2			4,6	1.D	901,346	102.5320	916,437	893,805	899,068		(2,463)			2.751	2.400	MON	478	18,866	03/26/2021	12/25/2029
3137G0-QG-7	STACR 2017-HQA2 M2B			4,6	1.D	511,250	102.5020	512,515	500,000	509,880		(1,370)			2.751	1.920	MON	268	4,715	08/26/2021	12/25/2029
3137G0-QQ-5	STACR 2017-DNA3 M2			4,6	1.D	1,022,605	101.9240	1,012,734	993,611	1,003,200		(6,299)			2.601	1.970	MON	503	26,145	05/07/2019	03/25/2030
32027N-VE-8	FFML 2005-FFH3 M3			4	1.A FM	300,945	99.8870	327,860	328,229	315,605		8,350			0.971	3.480	MON	62	3,227	01/04/2017	09/25/2035
33852H-BG-6	FSMT 2021-8INV B3			4	1.A	991,461	101.9430	962,405	944,060	990,304		(1,452)			3.534	2.900	MON	2,781	11,134	08/19/2021	09/25/2051
362334-MH-4	GSAA 2006-6 AF6			4	1.D FM	227,817	49.0710	185,933	378,906	152,023		5,401			6.503	6.960	MON	2,054	5,087	04/21/2016	03/25/2036
362341-ST-7	GSAA 2005-12 AF5			4	1.D FM	179,561	84.0430	168,496	200,486	144,710		(968)			6.158	5.900	MON	1,029	9,194	02/27/2013	09/25/2035
36261M-AY-5	GSMBS 2021-PJ1 B3			4	1.D	957,773	95.3580	932,182	977,553	958,955		1,619			2.768	3.000	MON	2,256	24,944	01/15/2021	06/25/2051
36262J-BJ-3	GSMBS 2021-GR2 B3			4	1.A	1,033,532	101.6740	1,010,152	993,520	1,032,490		(1,300)			3.388	2.850	MON	2,806	11,238	08/17/2021	02/25/2052
39539L-AH-4	GPMF 2007-AR2 2A1			4	1.A FM	213,378	98.3120	260,390	264,861	200,031		11,672			0.501	7.090	MON	26	1,128	06/16/2016	05/25/2037
40430H-EQ-7	HASC 2006-NC1 1A			4	1.A FM	92,630	99.3700	96,384	96,995	94,046		3,652			0.521	3.220	MON	10	512	05/17/2017	11/25/2035
41165A-AB-8	HVMLT 2007-5 A1A			4	1.A FM	369,084	98.2540	402,239	409,383	354,684		10,004			0.293	3.440	MON	43	1,213	02/02/2017	09/19/2037
45254N-JW-8	IMM 2004-6 2A			4	1.A FM	465,559	110.6410	542,212	490,062	501,132		13,008			6.060	7.150	MON	2,475	20,912	07/30/2013	10/25/2034
45254N-KR-7	IMM 2004-8 2A1			4	1.A FM	461,999	101.4970	478,488	471,427	461,999		4,896			0.801	2.380	MON	74	3,825	03/01/2019	10/25/2034
46187X-AC-9	IHSFR 2018-SFR4 B			4	1.A FE	499,977	99.9850	499,904	499,977	499,977					1.358	2.330	MON	283	6,865	10/26/2018	01/17/2038

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46652F-CA-6	JPMMT 2020-4 B3			4	1.A	952,129	101.3900	982,753	969,280	957,043		4,353			3.692	4.100	MON	2,982	35,739	06/19/2020	11/25/2050
525221-EE-3	LXS 2005-8 2A4A			4	1.A FM	9,566	225.8360	25,389	11,242	3,238		2,835			6.190	173.000	MON	58	573	10/12/2010	12/25/2035
542514-DB-7	LBMLT 2002-5 M1			4	1.A FM	714,498	99.9110	759,459	760,132	717,138		9,688			1.346	3.380	MON	199	10,356	12/02/2015	11/25/2032
57643A-AA-8	MASD 2006-2 A			4	1.A FM	281,576	97.8680	290,270	296,591	282,256		4,563			0.621	2.770	MON	36	1,867	01/27/2017	02/25/2036
61744C-TL-0	MSAC 2005-HE4 M2			4	1.A FM	6,821	106.1180	7,732	7,286	7,272		401			0.806	3.580	MON	1	59	10/08/2015	07/25/2035
61746W-A7-5	MSDWC 2003-NC2 M1			4	1.A FM	169,525	100.1830	178,072	177,746	169,899		1,941			1.451	3.410	MON	50	2,610	11/05/2015	02/25/2033
61746W-YU-8	MSDWC 2003-NC1 M1			4	1.A FM	119,425	100.0580	123,709	123,637	121,024		2,622			1.676	3.690	MON	40	2,097	10/01/2015	11/25/2032
61748H-KA-8	MSM 2005-4 3A1			4	1.D FM	70,592	100.6950	80,319	79,764	54,664		3,194			4.773	13.290	MON	317	3,819	11/21/2011	08/25/2035
64352V-NZ-0	NCHET 2005-C M1			4	1.A FM	348,125	98.7330	493,668	500,000	399,209		24,031			0.746	4.780	MON	73	3,602	08/10/2016	12/25/2035
64828M-BK-2	NRZT 2017-3A B3			4	1.A	793,597	105.6480	799,192	756,465	785,146		(7,619)			5.243	4.040	MON	3,305	39,841	05/29/2020	04/25/2057
65246P-AC-5	NEWZ 2021-1 C			4	1.E FE	500,000	99.6970	498,486	500,000	500,000					1.151	1.160	MON	112	3,723	04/29/2021	05/25/2055
65536H-AG-3	NHELI 2005-FM1 M2			4	1.A FM	92,501	99.9660	97,787	97,820	97,082		4,121			0.836	3.410	MON	16	828	01/08/2016	05/25/2035
65537K-AB-6	NHELI 2007-1 2A1A			4	1.A FM	237,527	98.3190	320,518	325,998	228,803		17,008			0.421	7.840	MON	27	1,392	03/22/2016	02/25/2037
669884-AA-6	NHEL 2006-1 A1A			4	1.A FM	238,736	98.9260	247,787	250,478	240,999		5,391			0.421	2.780	MON	21	1,070	03/02/2017	05/25/2036
69337B-AH-7	PHHAM 2007-1 21A			4	1.D FM	68,825	94.8080	86,438	91,172	68,888		851			6.000	9.530	MON	456	5,466	10/26/2010	02/25/2037
73316P-DS-6	POPLR 2005-3 M1			4	1.A FM	567,470	99.7200	570,158	571,759	568,149		1,542			3.663	3.910	MON	1,745	21,517	03/18/2015	07/25/2035
73316P-GV-6	POPLR 2005-5 MV1			4	1.A FM	264,155	101.3910	289,939	285,959	279,453		15,271			0.761	4.150	MON	42	1,678	12/15/2015	11/25/2035
73316P-KJ-8	POPLR 2006-B M1			4	1.A FM	750,086	97.6150	767,710	786,459	751,392		8,092			0.641	1.660	MON	98	5,108	07/25/2019	05/25/2036
74929C-CG-9	RBSSP 2010-2 13A2			4	1.D FM	240,974	99.8120	415,140	415,920	209,196		21,574			5.750	23.230	MON	1,993	23,915	01/27/2012	04/26/2036
75115Y-AA-7	RALI 2007-QO1 A1			4	1.A FM	202,823	96.0070	225,768	235,157	202,823		5,989			0.401	3.960	MON	18	689	07/20/2016	02/25/2047
75156W-AE-3	RAMP 2006-RS4 M1			4	1.A FM	725,000	97.4790	974,798	1,000,000	803,984		34,158			0.626	4.100	MON	122	6,344	10/25/2016	07/25/2036
75157D-AC-8	RAMP 2007-RS2 A3			4	1.D FM	334,856	97.1030	513,948	529,278	413,191		19,846			0.841	5.010	MON	87	2,488	05/12/2016	05/25/2037
76112B-2S-8	RAMP 2006-RS2 A3B			4	1.A FM	151,249	99.4270	162,357	163,292	152,148		4,433			0.861	3.510	MON	27	1,424	01/03/2017	03/25/2036
762009-AR-9	RFMSI 2007-S6 1A16			4	1.D FM	140,804	98.1680	176,246	179,534	131,678		(636)			6.000	7.990	MON	898	10,752	01/11/2012	06/25/2037
81375W-JT-4	SABR 2006-FR1 A2C			4	1.A FM	66,784	99.9640	71,259	71,284	70,959		3,010			0.681	3.720	MON	9	492	12/14/2015	11/25/2035
83611M-JL-3	SVHE 2005-OPT4 M1			4	1.A FM	695,000	97.5550	975,555	1,000,000	772,662		31,868			0.791	4.310	MON	154	8,012	08/18/2016	12/25/2035
83612J-AC-8	SVHE 2006-EQ1 A3			4	1.A FM	5,783	99.9620	6,379	6,382	6,355		470			0.252	22.460	MON		17	09/15/2015	10/25/2036
83612Q-AC-2	SVHE 2007-NS1 A3			4	1.A FM	154,270	99.2960	171,515	172,730	162,775		6,857			0.301	6.660	MON	10	528	05/05/2016	01/25/2037
86358E-E6-9	SAIL 2006-2 A3			4	1.A FM	126,881	99.7690	142,034	142,362	139,472		9,626			0.461	4.890	MON	13	666	10/22/2015	04/25/2036
86358E-RB-4	SAIL 2005-2 M2			4	1.A FM	54,312	99.8470	57,328	57,416	56,330		1,718			0.836	3.200	MON	9	486	10/13/2015	03/25/2035
86358E-RC-2	SAIL 2005-2 M3			4	1.A FM	771,875	98.6480	986,481	1,000,000	845,759		27,749			0.881	4.300	MON	171	8,922	11/15/2016	03/25/2035
86358E-UW-4	SAIL 2005-HE1 M2			4	1.A FM	1,238,193	99.7370	1,276,836	1,280,200	1,249,059		9,885			0.821	1.670	MON	205	10,645	07/01/2020	07/25/2035
86359D-UL-9	LXS 2005-5N 1A1			4	1.A FM	62,295	99.9900	71,188	71,195	67,823		4,733			0.401	6.170	MON	6	290	05/27/2016	11/25/2035
86359D-VD-6	SASC 2005-OPT1 A3			4	1.D FM	1,498,639	94.4040	2,644,452	2,801,195	1,760,850		113,182			0.821	8.630	MON	448	23,293	05/18/2016	11/25/2035
88156Y-AA-0	TMTS 2006-11 A1			4	1.A FM	284,686	99.2510	294,138	296,355	284,686		4,387			0.251	2.570	MON	15	756	05/11/2017	10/25/2037
89173F-AF-7	TPMT 2017-1 B2			4	1.A	1,053,125	104.3470	1,043,470	1,000,000	1,041,884		(8,970)			3.777	2.720	MON	3,148	38,152	10/07/2020	10/25/2056
89177X-AB-3	TPMT 2019-HY3 A1B			4	1.A	934,688	100.6060	1,006,068	1,000,000	949,010		8,068			1.101	2.140	MON	214	11,147	05/13/2020	10/25/2059
94985F-AA-6	WFALT 2007-PA2 1A1			4	1.D FM	50,265	94.4000	55,989	59,310	41,562		1,617			6.000	13.220	MON	297	3,590	10/13/2010	06/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						30,883,034	XXX	34,523,809	35,156,235	31,168,573		628,242			XXX	XXX	XXX	43,342	635,317	XXX	XXX
03881B-AN-3	AMMST 2020-MF1 C			4	1.A	958,908	105.2500	1,052,503	1,000,000	963,770		3,126			3.599	4.050	MON	2,999	36,491	05/19/2020	05/15/2053
03881B-AQ-6	AMMST 2020-MF1 D			4	1.A	441,230	88.3480	441,741	500,000	445,711		4,480			1.750	3.080	MON	729	7,292	02/03/2021	05/15/2053
05492V-AM-7	BBCMS 2020-C7 D			4	1.A	993,125	96.2580	962,590	1,000,000	993,533		408			3.604	3.660	MON	3,004	30,511	02/05/2021	04/15/2053
05526Q-AN-6	BAMLL 2015-200P F			4	1.A	904,727	99.4340	994,350	1,000,000	955,782		8,832			3.595	4.700	MON	2,997	36,454	06/04/2015	04/14/2033
05526V-AG-0	BAMLL 2015-FR11 AK25			4	2.B FE	830,586	99.9310	999,310	1,000,000	975,987		25,060			2.423	5.090	MON	2,020	24,566	03/26/2015	09/27/2045
055631-BQ-7	BMD2 2019-FRR1 5A1			4	2.C FE	862,969	98.1000	981,000	1,000,000	882,365		13,312			3.495	5.400	MON	2,913	34,965	05/29/2020	05/25/2052
056054-AH-2	BX 2019-XL E			4	1.A	850,000	99.8500	848,729	850,000	850,000					1.909	2.110	MON	767	16,408	10/09/2019	10/15/2036
056057-AA-0	BX 2018-BIOA A			4	1.A	953,982	99.9380	967,298	967,895	965,346		1,161			0.780	2.060	MON	357	7,605	01/17/2019	03/15/2037
05609B-AH-2	BX 2021-LBA CJV			4	1.A	998,750	99.2160	992,167	1,000,000	998,964		214			1.459	1.490	MON	689	11,033	03/29/2021	02/15/2036
12433U-AJ-4	BX 2018-GW C			4	1.A	499,375	99.4960	497,484	500,000	499,375					1.329	1.950	MON	314	6,713	05/01/2018	05/15/2035
12434E-AE-0	BX 2021-RISE C			4	1.G FE	1,000,000	99.8020	998,026	1,000,000	1,000,000					1.550	1.570	MON	732		11/18/2021	11/15/2036
12434F-AG-2	BX 2021-CIP C			4	1.G FE	998,593	99.7880	997,889	1,000,000	998,620		27			1.572	1.600	MON	481		12/02/2021	12/15/2028
12528Y-BD-4	CF 2019-CF2 SWA			4	1.A	478,711	95.2760	476,383	500,000	481,649		1,871			3.923	4.460	MON	1,635	19,618	05/27/2020	11/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)				2.A	904,371	102.4960	926,947	904,371	904,371					4.700	4.700	MON	2,479	42,505	10/15/2013	07/10/2040
17186#-AA-4	CIMARRON CTR LLC (WALMART)				1.C	565,332	115.2300	651,435	565,332	565,332					7.300	7.300	MON	3,439	41,269	08/08/2002	08/01/2027
193051-AL-3	COLD 2020-ICE5 C			4	1.A	737,243	99.6880	734,948	737,243	737,243					1.759	1.780	MON	613	13,112	10/22/2020	11/15/2037
20048G-AA-4	COMM 2019-521F A			4	1.A	957,188	99.5130	995,135	1,000,000	973,364		10,290			1.009	2.130	MON	477	10,181	06/01/2020	06/15/2034
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)				1.G	360,818	110.3550	398,184	360,818	360,818					5.090	5.090	MON	816	18,362	07/31/2014	08/15/2034
23306G-AE-7	DBGS 2018-BIOD C			4	1.A	688,120	99.8710	695,209	696,104	688,120					1.059	1.830	MON	348	7,438	06/01/2018	05/15/2035
26210Y-AG-1	DROP 2021-FILE B			4	1.A	1,000,000	99.9350	999,350	1,000,000	1,000,000					1.809	1.830	MON	855	11,395	04/21/2021	04/15/2026
26831@-AA-6	EDF DANVERS II (KOHLS)				2.C	864,065	116.2370	1,004,314	864,017	864,031		(4)			7.250	7.240	MON	5,220	62,641	04/29/2002	10/01/2027
29425A-AG-8	CGCMT 2015-GC33 B	CF		4	1.A	3,087,696	109.3350	3,280,051	3,000,000	3,034,898		(9,397)			4.574	4.200	MON	11,437	139,119	09/14/2015	09/10/2058
302947-AE-6	FREMF 2016-K60 B			4	1.A	1,320,469	106.0120	1,590,185	1,500,000	1,399,463		17,355			3.535	5.050	MON	4,419	53,793	12/15/2016	12/25/2049
30294D-AN-3	FREMF 2016-K52 B			4	1.A	951,719	107.2970	1,072,976	1,000,000	976,291		4,838			3.925	4.510	MON	3,271	39,812	05/13/2016	01/25/2049
30294D-AQ-6	FREMF 2016-K52 C			4	1.A	1,921,445	104.1780	2,083,569	2,000,000	1,955,391		9,035			3.925	4.470	MON	6,543	79,625	04/24/2018	01/25/2049
30295X-AS-7	FREMF 2017-K724 B			4	1.A	944,381	103.5430	1,035,438	1,000,000	981,195		8,088			3.527	4.430	MON	2,940	35,510	01/13/2017	12/25/2049
30300Y-AU-3	FREMF 2017-K67 C			4	1.A	943,750	104.0580	1,040,585	1,000,000	962,471		5,280			3.944	4.640	MON	3,287	40,004	03/20/2018	09/25/2049
30305E-AG-3	FREMF 2017-K68 C			4	1.A	937,773	104.3310	1,043,319	1,000,000	958,422		5,908			3.843	4.620	MON	3,203	38,981	04/11/2018	10/25/2049
35690A-AS-7	FREMF 2016-K58 B			4	1.A	915,781	107.0270	1,070,280	1,000,000	953,481		8,177			3.737	4.780	MON	3,115	37,913	12/01/2016	09/25/2049
36228C-VC-4	GSMS 2005-ROCK E	CF		4	1.A FM	989,375	110.0680	1,100,685	1,000,000	996,505		846			5.465	5.570	MON	4,554	54,650	01/21/2011	05/03/2032
36261P-AA-0	GSMS 2019-GSA1 D			4	3.B	996,191	90.7120	966,083	1,065,000	999,080		2,889			2.800	3.610	MON	2,485	12,425	07/13/2021	11/10/2052
46117M-AJ-3	IHPT 2018-STAY B			4	1.A	500,000	99.8760	499,382	500,000	500,000					1.409	2.170	MON	333	7,013	01/26/2018	01/15/2033
46644Y-BB-5	JPMBB 2015-C31 C			4	2.B	951,020	103.8670	1,038,672	1,000,000	975,061		4,359			4.620	5.180	MON	3,851	46,839	08/13/2015	08/15/2048
46654E-AG-6	JPMCC 2021-NYAH D			4	1.A	997,500	99.4970	994,976	1,000,000	997,622		122			1.649	1.720	MON	779	1,946	10/21/2021	06/15/2038
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)				2.B	42,573	101.3340	44,153	43,571	43,537		169			6.610	6.990	MON	240	2,880	10/22/2007	05/01/2022
68275C-AC-2	FB 2005-1 A3	CF		4	1.A FM	1,317,232	104.0430	1,427,600	1,372,117	1,353,843		9,535			5.278	5.690	MON	4,627	82,808	04/28/2010	08/10/2035
74969C-AL-1	RLGH 2021-TROT C			4	1.A	998,247	99.5370	995,380	1,000,000	998,547		300			1.423	1.470	MON	672	8,264	04/28/2021	04/15/2036
75575T-AC-7	RCMT 2021-FL6 AS			4	1.A FE	1,000,000	99.0330	990,335	1,000,000	1,000,000					1.301	1.310	MON	253	4,723	08/05/2021	07/25/2036
78486E-AJ-7	STWD 2021-LIH B			4	1.A	995,469	99.5280	995,284	1,000,000	995,572		103			1.765	1.880	MON	834	1,116	11/05/2021	11/15/2036
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)				2.B	565,065	114.8460	648,825	564,952	564,989		(12)			7.500	7.490	MON	3,531	42,371	10/22/2007	01/01/2027
90276V-AJ-8	UBSCM 2018-C8 B			4	1.A	1,761,348	110.1560	1,927,744	1,750,000	1,757,081		(1,415)			4.567	4.450	MON	6,660	79,923	10/26/2018	02/15/2051
91831U-AG-2	VNDO 2016-350P E			4	1.A	916,367	95.4730	954,735	1,000,000	947,148		8,841			3.902	5.070	MON	3,252	39,568	04/06/2018	01/10/2035
95003L-AG-5	WFCM 2021-SAVE B			4	1.D FE	454,511	99.5510	452,472	454,511	454,511					1.559	1.580	MON	335	5,876	01/29/2021	02/15/2040
96928*-FG-7	SEG US 95, LLC (WALGREENS)				2.B	1,402,485	111.3560	1,561,763	1,402,485	1,402,485					4.760	4.760	MON	2,967	66,758	02/05/2013	09/15/2034
05587T-AA-4	BSPRT 2019-FL5 A		C	4	1.A FE	202,372	99.8840	202,138	202,372	202,372					1.259	1.840	MON	120	2,572	05/20/2019	05/15/2029
55379V-AA-6	M360 2019-CRE2 A		C	4	1.A FE	224,225	100.2170	224,712	224,225	224,225					1.564	2.010	MON	166	3,496	08/14/2019	09/15/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						42,185,087	XXX	44,856,334	43,525,013	42,738,571		143,798			XXX	XXX	XXX	107,758	1,366,544	XXX	XXX
00868P-AA-3	AHOLD LEASE SERIES 2001-			1,2	2.B FE	355,978	110.2870	337,718	306,218	313,170		(23,040)			8.620	4.780	JJ	13,125	36,715	04/28/2010	01/02/2025
14855J-AB-1	CLAST 2016-1 A			4	1.G FE	104,535	99.0270	103,549	104,566	104,555		(73)			4.450	4.450	MON	207	4,653	08/01/2016	08/15/2041
19421U-AA-2	CASL 2019-A A1			4	1.A FE	938,508	102.0780	962,674	943,069	938,508		800			1.501	2.010	MON	275	14,326	06/26/2019	12/28/2048
20267T-AB-8	CBSLT 2016-A A2			4	1.A FE	167,799	101.7840	170,792	167,799	167,799					2.301	3.280	MON	75	3,906	04/15/2016	05/25/2040
20267T-AC-6	CBSLT 2016-A B			4	1.B FE	72,553	101.8840	76,625	75,207	73,035		(841)			4.000	5.210	MON	50	3,008	04/15/2016	05/25/2040
23342W-AJ-7	DTAOT 2018-1A E			4	1.A FE	999,861	100.7930	1,007,939	1,000,000	999,996		36			5.420	5.420	MON	2,409	54,200	03/06/2018	03/17/2025
25654#-AB-8	DODGER TICKETS LLC			2	1.G PL	656,609	114.0090	748,594	656,609	656,609					6.070	6.070	MAR	30,003	39,856	11/15/2007	03/31/2032
26208L-AC-2	HONK 2018-1A A2			4	2.C FE	965,000	103.8580	1,002,236	965,000	965,000					4.739	4.730	JAJO	9,019	45,731	04/17/2018	04/20/2048
33830J-AA-3	GUYS 2017-1A A2			4	2.C FE	992,500	103.3110	1,025,363	992,500	992,500					4.600	4.590	JAJO	8,370	45,655	05/24/2017	07/25/2047
46617F-AC-8	HENDR 2013-1A B			4	2.A FE	675,909	109.3590	739,755	676,443	676,075		(39)			4.940	5.020	MON	1,578	33,416	03/13/2013	04/15/2069
47760Q-AB-9	JIMMY 2017-1A A2II			4	2.B FE	965,000	105.6850	1,019,869	965,000	965,000					4.846	4.840	JAJO	7,924	46,764	06/27/2017	07/30/2047
78443C-BH-6	SLMA 2004-A A3			4	1.C FE	370,065	99.1860	392,309	395,527	371,611		8,778			0.602	3.330	MJSD	113	2,240	12/10/2015	06/15/2033
80285T-AH-7	SDART 2018-1 E			4	2.B FE	988,242	100.7370	1,007,370	1,000,000	999,665		3,450			4.370	4.730	MON	1,942	43,700	03/29/2018	05/15/2025
85234#-AB-1	STADIUM FUNDING TRUST			1,2	2.C PL	883,675	110.0950	972,882	883,675	883,675					5.000	4.990	AO	11,046	44,213	06/19/2013	04/01/2039
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	955,000	104.3350	996,402	955,000	955,000					4.970	4.960	FMAN	4,746	47,464	05/04/2016	05/25/2046
89174U-AB-2	TPAT 2018-SL1 B			4	1.E FE	480,313	98.9560	494,781	500,000	483,588		3,275			1.151	2.230	MON	112	5,826	04/23/2019	01/25/2046
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A			2	2.B	19,463	117.3770	22,845	19,463	19,463					5.670	5.660	JJ	546	1,053	06/29/2006	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A			2	2.B	12,388	120.6210	14,943	12,388	12,388					5.780	5.780	JJ	354	486	04/27/2007	01/27/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00120J-AE-3	AGL 2021-13A B		C	4	1.C FE	500,000	99.6210	498,105	500,000	500,000					1.810	1.830	JAJO	2,011		09/24/2021	10/20/2034
00176A-BB-0	AMMC 2012-11A BR2		C	4	1.C FE	493,250	99.7700	498,853	500,000	493,250					1.731	2.170	JAJO	1,515	9,088	08/15/2019	04/30/2031
03754Q-AG-9	JFIN 2015-2A CR		C	4	1.B FE	994,700	99.9270	999,276	1,000,000	995,853		1,153			2.022	2.220	JAJO	4,269	21,144	01/12/2021	10/17/2026
03759C-AX-8	APID 2016-24A BRR		C	4	1.F FE	1,000,000	99.9990	999,995	1,000,000	1,000,000					2.181	2.210	JAJO	4,424	13,647	02/26/2021	10/20/2030
08179M-AC-3	BSP 2018-15A A2A		C	4	1.C FE	498,750	99.9990	499,998	500,000	498,750					1.822	1.950	JAJO	1,898	9,561	03/05/2020	07/18/2031
14889D-AN-8	CRMN 2014-1A A2R		C	4	1.C FE	250,000	99.7830	249,459	250,000	250,000					1.948	2.650	JAJO	961	5,094	10/16/2017	04/22/2030
26245R-AA-8	DRSLF 2018-58A A1		C	4	1.A FE	494,375	100.0140	500,073	500,000	495,713		841			1.122	1.420	JAJO	1,185	6,025	09/29/2020	07/17/2031
26251N-AD-2	DRSLF 2018-60A C		C	4	1.F FE	975,000	100.0080	1,000,082	1,000,000	975,000					2.173	2.720	JAJO	4,710	22,780	08/29/2019	07/15/2031
34961L-AC-3	FCBSL 2017-1A B1		C	4	1.C FE	500,000	99.8830	499,416	500,000	500,000					1.994	2.830	JAJO	1,856	10,406	10/26/2017	10/26/2029
37952U-AE-3	SEACO 2014-1A A2		C	4	1.G FE	242,148	100.3050	259,122	258,334	252,715		4,028			3.090	4.810	MON	310	7,983	04/05/2016	07/17/2029
43133F-AC-0	HCOMF 2015-1A CRR		C	4	3.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					5.050	5.050	FMAN	5,190		11/16/2021	11/01/2035
50200F-AG-4	LCM 26A C		C	4	1.F FE	475,500	99.4910	497,459	500,000	476,827		1,327			1.931	2.890	JAJO	1,958	10,094	08/15/2019	01/20/2031
67572Y-BS-0	OCT22 2014-1A BRR		C	4	1.C FE	491,875	99.5710	497,858	500,000	491,875					1.578	2.150	JAJO	1,556	8,313	06/07/2019	01/22/2030
67590R-BE-4	OCTLF 2014-1A CRR		C	4	1.G FE	244,000	99.9990	249,998	250,000	244,000					2.360	2.880	FMAN	721	6,012	08/14/2019	11/18/2031
69688X-AU-5	PLMRS 2014-1A A2R2		C	4	1.C FE	492,500	99.8690	499,349	500,000	492,500					1.572	2.060	JAJO	1,660	8,297	08/15/2019	01/17/2031
77587A-AJ-5	RMRK 2018-1A C		C	4	1.F FE	500,000	98.8710	494,356	500,000	500,000					2.081	2.620	JAJO	2,110	10,854	03/29/2018	04/20/2031
89640Y-AW-4	TRNTS 2017-6A BR1		C	4	1.C FE	500,000	99.1030	495,520	500,000	500,000					1.773	1.800	JAJO	1,675	6,053	02/09/2021	01/25/2034
92328G-BB-1	VENTR 2013-14A BRR		C	4	1.B FE	500,000	99.9720	499,864	500,000	500,000					1.730	1.840	FMAN	817	8,681	02/14/2020	08/28/2029
92917N-AL-2	VOYA 2019-1A BR		C	4	1.C FE	500,000	99.5110	497,559	500,000	500,000					1.673	1.780	JAJO	1,813	8,855	02/07/2020	04/15/2031
94949G-AE-1	WELF 2020-1A A2		C	4	1.C FE	500,000	99.9370	499,688	500,000	500,000					1.873	1.980	JAJO	2,030	9,869	02/13/2020	04/15/2033
98625U-AW-2	GNRT 3A BR		C	4	1.B FE	1,000,000	99.9990	999,996	1,000,000	1,000,000					1.881	2.680	JAJO	3,815	19,680	07/21/2017	10/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						22,755,496	XXX	23,332,672	22,876,798	22,744,120		(305)			XXX	XXX	XXX	138,378	675,648	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						539,777,778	XXX	641,899,655	537,180,603	539,017,299		579,837			XXX	XXX	XXX	5,870,377	24,246,651	XXX	XXX
064058-AF-7	BANK OF NY MELLON CORP			2	2.A FE	1,704,688	104.5000	1,828,750	1,750,000	1,707,161		704			4.625	4.780	MS	22,707	80,938	05/29/2018	12/29/2049
55261F-AH-7	M&T BANK CORPORATION			2	2.C FE	1,000,000	107.0640	1,070,647	1,000,000	1,000,000					5.125	5.120	MN	8,542	51,250	04/04/2018	12/29/2049
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	2,460,000	108.0620	2,701,550	2,500,000	2,462,612		637			4.600	4.690	AO	28,750	115,000	09/07/2018	12/29/2049
693475-AM-7	PNC FINANCIAL SERVICES			2	2.B FE	968,750	102.0000	1,020,000	1,000,000	970,229		495			4.850	5.050	JD	4,042	48,500	11/19/2018	05/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						6,133,438	XXX	6,620,947	6,250,000	6,140,002		1,836			XXX	XXX	XXX	64,041	295,688	XXX	XXX
4899999. Total - Hybrid Securities						6,133,438	XXX	6,620,947	6,250,000	6,140,002		1,836			XXX	XXX	XXX	64,041	295,688	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
03078C-AH-7	AMERILIFE				5.B FE	980,000	100.0000	1,000,000	1,000,000	986,230		6,230			9.500	9.890	MJSD	8,181	96,319	03/17/2020	03/18/2028
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						980,000	XXX	1,000,000	1,000,000	986,230		6,230			XXX	XXX	XXX	8,181	96,319	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						980,000	XXX	1,000,000	1,000,000	986,230		6,230			XXX	XXX	XXX	8,181	96,319	XXX	XXX
7699999. Total - Issuer Obligations						618,370,500	XXX	733,485,628	611,438,512	616,829,215		(171,957)			XXX	XXX	XXX	7,766,352	28,448,130	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						30,974,881	XXX	34,626,398	35,250,080	31,261,823		628,704			XXX	XXX	XXX	43,728	639,945	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						42,185,087	XXX	44,856,334	43,525,013	42,738,571		143,798			XXX	XXX	XXX	107,758	1,366,544	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						22,755,496	XXX	23,332,672	22,876,798	22,744,120		(305)			XXX	XXX	XXX	138,378	675,648	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						980,000	XXX	1,000,000	1,000,000	986,230		6,230			XXX	XXX	XXX	8,181	96,319	XXX	XXX
8399999 - Total Bonds						715,265,964	XXX	837,301,032	714,090,403	714,559,959		606,470			XXX	XXX	XXX	8,064,397	31,226,586	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 81,948,581	1B $ 19,373,095	1C $ 41,170,702	1D $ 49,316,222	1E $ 46,385,215	1F $ 82,684,215	1G $ 100,445,265
1B	2A $ 98,153,820	2B $ 124,893,890	2C $ 51,055,434				
1C	3A $ 14,056,071	3B $ 2,321,779	3C $ 251,298				
1D	4A $	4B $	4C $ 1,518,142				
1E	5A $	5B $ 986,230	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
125896-86-0	CMS ENERGY CORP			40,000.000	25.00	0.000	1,000,000	26.430	1,057,200	1,000,000	2,500	56,250							2.C FE	03/05/2018
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,000,000	XXX	1,057,200	1,000,000	2,500	56,250							XXX	XXX
8999999 - Total Preferred Stocks							1,000,000	XXX	1,057,200	1,000,000	2,500	56,250							XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$ 1,000,000				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31338@-11-4	FED HOME LOAN BANK OF PITTSBURGH	RF		694.000	69,400	100.000	69,400	69,400		1,300						04/04/2017	
31338@-12-2	FED HOME LOAN BANK OF PITTSBURGH	RF		20,000.000	2,000,000	100.000	2,000,000	2,000,000		109,907						12/09/2015	
C7876*-10-3	RISKGRID TECHNOLOGIES INC			32,751.000		0.000										01/23/2015	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,069,400	XXX	2,069,400	2,069,400		111,207						XXX	XXX
12621#-10-0	C P REAL ESTATE SERVICES CORP			9,432,596.000		0.000		4,559								04/28/1997	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other						XXX		4,559								XXX	XXX
9799999 - Total Common Stocks					2,069,400	XXX	2,069,400	2,073,959		111,207						XXX	XXX
9899999 - Total Preferred and Common Stocks					3,069,400	XXX	3,126,600	3,073,959	2,500	167,457						XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-CZ-2	US TREASURY N/B		10/06/2021	JP MORGAN SECURITIES		994,766	1,000,000	168
0599999. Subtotal - Bonds - U.S. Governments						994,766	1,000,000	168
119174-AR-1	BUENA PK CALIF PENSION OBLIG		08/18/2021	STIFEL NICOLAUS		1,000,000	1,000,000	
160853-VC-8	CHARLOTTE-MECKLENBURG NC HOSP		05/21/2021	CITIGROUP GLOBAL		1,000,000	1,000,000	
366133-SK-3	GARLAND TX ELEC UTILITY SYS RE		08/11/2021	BOFA SECURITIES INC		1,000,000	1,000,000	
37828A-AP-4	GLENDALE AZ COPS		06/24/2021	RBC CAPITAL MARKETS		1,000,000	1,000,000	
491397-BE-4	KENTUCKY PUB TRANSPRTN INFRAST		09/17/2021	CITIGROUP GLOBAL		1,000,000	1,000,000	
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST		09/17/2021	CITIGROUP GLOBAL		1,000,000	1,000,000	
58612H-AS-9	MEMPHIS-SHELBY CNTY TN INDL DE		06/22/2021	RAYMOND JAMES		1,510,380	1,500,000	
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE		02/02/2021	BOFA SECURITIES INC		1,332,120	1,000,000	11,356
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT		07/30/2021	BARCLAYS CAPITAL		1,000,000	1,000,000	
61255Q-AR-7	MONTEREY PK CA PENSN OBLIG		02/03/2021	SAMUEL A RAMIREZ & CO INC		500,000	500,000	
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE		02/03/2021	BOFA SECURITIES INC		2,012,260	2,000,000	
79623P-JH-9	SAN ANTONIO TX		06/24/2021	CITIGROUP GLOBAL		1,000,000	1,000,000	
914119-3P-5	UNIV OF CINCINNATI OH RECPTS		05/20/2021	WELLS FARGO SECURITY		1,000,000	1,000,000	
92812W-BK-9	VIRGINIA ST HSG DEV AUTH		10/22/2021	RAYMOND JAMES		1,000,000	1,000,000	
955525-CS-7	WEST RANKIN MS UTIL AUTH REVEN		08/04/2021	RAYMOND JAMES		1,000,000	1,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						16,354,760	16,000,000	11,356
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY		05/11/2021	CANTOR FITZGERALD & CO		990,210	1,000,000	87
031921-AB-5	AMWINS GROUP INC		07/20/2021	CITIGROUP GLOBAL		505,000	500,000	203
03761U-AH-9	APOLLO INVESTMENT CORP		07/09/2021	BOFA SECURITIES INC		998,720	1,000,000	
03881B-AQ-6	AMMST 2020-MF1 D		02/03/2021	JP MORGAN SECURITIES		441,230	500,000	97
05492V-AM-7	BBCMS 2020-C7 D		02/05/2021	PERFORMANCE TRUST		993,125	1,000,000	801
05609B-AH-2	BX 2021-LBA CJV		03/29/2021	BARCLAYS CAPITAL		998,750	1,000,000	647
059165-EM-8	BALTIMORE GAS & ELECTRIC		03/15/2021	BOFA SECURITIES INC		926,540	1,000,000	7,411
06051G-JN-0	BANK OF AMERICA CORP		05/26/2021	BOFA SECURITIES INC		523,950	500,000	3,725
066836-AC-1	BAPTIST HLTH SFL OBL GR		08/04/2021	BOFA SECURITIES INC		1,500,000	1,500,000	
110122-CR-7	BRISTOL-MYERS SQUIBB CO		03/09/2021	JP MORGAN SECURITIES		1,166,710	1,000,000	15,938
12434E-AE-0	BX 2021-RISE C		11/18/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	
12434F-AG-2	BX 2021-CIP C		12/02/2021	CITIGROUP GLOBAL		998,593	1,000,000	
141781-BR-4	CARGILL INC		05/21/2021	BOFA SECURITIES INC		1,482,975	1,500,000	
149123-CE-9	CATERPILLAR INC		03/18/2021	SEAPORT GLOBAL		640,150	500,000	8,378
191216-DL-1	COCA-COLA CO/THE		05/12/2021	VARIOUS		1,433,895	1,500,000	6,458
232434-AE-0	CWALT 2006-OC8 2A3		04/26/2021	CAPITALIZED INTEREST			437	
26210Y-AG-1	DROP 2021-FILE B		04/21/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	
29364G-AK-9	ENTERGY CORP		01/11/2021	JEFFERIES LLC		1,099,230	1,000,000	2,917
30711X-AF-1	CAS 2014-C02 1M2		08/26/2021	AMHERST PIERPONT		504,006	499,016	186
3137G0-PU-7	STACR 2017-HQA2 M2		03/26/2021	AMHERST PIERPONT		927,424	919,664	352
3137G0-QG-7	STACR 2017-HQA2 M2B		08/26/2021	MORGAN STANLEY & CO		511,250	500,000	190
33852H-BG-6	FSMT 2021-8INV B3		08/19/2021	BOFA SECURITIES INC		997,700	950,000	2,430
36261M-AY-5	GSMBS 2021-PJ1 B3		01/15/2021	GOLDMAN SACHS & CO		979,766	1,000,000	2,178
36261P-AA-0	GSMS 2019-GSA1 D		07/13/2021	BARCLAYS CAPITAL		996,191	1,065,000	1,160
36262J-BJ-3	GSMBS 2021-GR2 B3		08/17/2021	GOLDMAN SACHS & CO		1,040,273	1,000,000	2,826
404119-CB-3	HCA INC		06/21/2021	BOFA SECURITIES INC		995,010	1,000,000	
458140-BM-1	INTEL CORP		03/08/2021	BOFA SECURITIES INC		1,254,280	1,000,000	21,771
46647P-CG-9	JPMORGAN CHASE & CO		06/18/2021	WELLS FARGO SECURITY		1,001,930	1,000,000	322
46654E-AG-6	JPMCC 2021-NYAH D		10/21/2021	JP MORGAN SECURITIES		997,500	1,000,000	
48305Q-AG-8	KAISER FOUNDATION HOSPIT		06/14/2021	GOLDMAN SACHS & CO		1,508,505	1,500,000	125
50203U-AA-1	LBJ INFRASTRUCTURE GROUP		12/08/2021	BOFA SECURITIES INC		1,000,000	1,000,000	
512807-AX-6	LAM RESEARCH CORP		03/11/2021	BOFA SECURITIES INC		976,050	1,000,000	7,813
62954R-AA-4	NYU HOSPITALS CENTER		03/16/2021	WELLS FARGO SECURITY		981,210	1,000,000	7,229
65246P-AC-5	NEWZ 2021-1 C		04/29/2021	BOFA SECURITIES INC		500,000	500,000	
66988A-AJ-3	NOVANT HEALTH INC		05/12/2021	HILLTOP SECURITIES		1,488,375	1,500,000	4,009
67021C-AQ-0	NSTAR ELECTRIC CO		05/24/2021	BARCLAYS CAPITAL		990,910	1,000,000	
67066G-AH-7	NVIDIA CORP		05/12/2021	BOFA SECURITIES INC		1,562,025	1,500,000	6,271
70213H-AF-5	MASS GENERAL BRIGHAM INC		03/11/2021	WELLS FARGO SECURITY		1,012,420	1,000,000	6,870
74969C-AL-1	RLGH 2021-TROT C		04/28/2021	GOLDMAN SACHS & CO		998,247	1,000,000	
75157D-AC-8	RAMP 2007-RS2 A3		03/25/2021	CAPITALIZED INTEREST			163	
75575T-AC-7	RCMT 2021-FL6 AS		08/05/2021	JP MORGAN SECURITIES		1,000,000	1,000,000	
78486E-AJ-7	STWD 2021-LIH B		11/05/2021	BARCLAYS CAPITAL		995,469	1,000,000	
84859D-AA-5	SPIRE MISSOURI INC		05/13/2021	JP MORGAN SECURITIES		1,495,725	1,500,000	
896442-AG-5	TRINITY CAPITAL INC/MD		08/19/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	
89788M-AF-9	TRUIST FINANCIAL CORP		06/18/2021	MUFG SECURITY AMERICAS		1,000,000	1,000,000	176
89838L-AH-7	TRUSTEES OF BOSTON COLL		06/15/2021	BARCLAYS CAPITAL		1,000,000	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91324P-EA-6	UNITEDHEALTH GROUP INC		03/08/2021	JP MORGAN SECURITIES		934,100	1,000,000	9,983
927804-GA-6	VIRGINIA ELEC & POWER CO		06/23/2021	CITIGROUP GLOBAL		1,286,000	1,000,000	3,067
95003L-AG-5	WFCM 2021-SAVE B		01/29/2021	WELLS FARGO SECURITY		500,000	500,000	
97068L-AB-4	WILLIS-KNIGHTON MED CTR		02/03/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	
136375-CV-2	CANADIAN NATL RAILWAY		06/23/2021	MARKETAXESS CORP		1,238,300	1,000,000	19,160
78016E-ZR-1	ROYAL BANK OF CANADA		06/18/2021	NATWEST MARKET SECURITIES INC		1,003,410	1,000,000	903
00120J-AE-3	AGL 2021-13A B	C	09/24/2021	MIZUHO SECURITIES USA		500,000	500,000	
00787C-AD-4	AEROPUERTO INTL TOCUMEN	C	08/05/2021	BOFA SECURITIES INC		1,000,000	1,000,000	
03754Q-AG-9	JFIN 2015-2A CR	C	01/12/2021	BNP PARIBAS		994,700	1,000,000	5,118
03759C-AX-8	APID 2016-24A BRR	C	02/26/2021	NATIXIS SECURITIES AMERICAS LLC		1,000,000	1,000,000	
29359U-AC-3	ENSTAR GROUP LTD	C	08/18/2021	WELLS FARGO SECURITY		998,290	1,000,000	
43133F-AC-0	HCOMF 2015-1A CRR	C	11/16/2021	PIPER SANDLER & CO		1,000,000	1,000,000	
89640Y-AW-4	TRNTS 2017-6A BR1	C	02/09/2021	JP MORGAN SECURITIES		500,000	500,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						56,368,144	55,434,280	148,801
8399997. Total - Bonds - Part 3						73,717,670	72,434,280	160,325
8399998. Total - Bonds - Part 5						15,981,458	15,209,021	108,061
8399999. Total - Bonds						89,699,128	87,643,301	268,386
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						89,699,128	XXX	268,386

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
912828-RR-3	US TREASURY N/B		11/15/2021	MATURITY		990,000	990,000	990,846	990,083		(83)		(83)		990,000				19,800	11/15/2021
0599999. Subtotal - Bonds - U.S. Governments						990,000	990,000	990,846	990,083		(83)		(83)		990,000				19,800	XXX
16103T-AF-5	CHARLOTTE NC ARPT SPL FACS REV		07/01/2021	SECURITY CALLED at 100.000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				181,890	07/01/2041
31287U-C6-7	FG C68193		12/01/2021	MBS PAYDOWN		4,653	4,653	4,607	4,649		4		4		4,653				50	06/01/2032
31292G-K4-7	FG C00315		12/01/2021	MBS PAYDOWN		2,263	2,263	2,242	2,260		3		3		2,263				80	04/01/2024
31292H-Q3-1	FG C01374		12/01/2021	MBS PAYDOWN		2,839	2,839	2,864	2,842		(3)		(3)		2,839				112	06/01/2032
31293T-GN-1	FG C29205		12/01/2021	MBS PAYDOWN		3,167	3,167	3,138	3,165		1		1		3,167				104	07/01/2029
31398K-VF-4	FHR 3600 BJ		12/01/2021	MBS PAYDOWN		21,044	21,044	20,308	20,998		47		47		21,044				738	11/15/2039
432347-LU-4	HILLSBOROUGH CNTY FL UTILITY R		07/19/2021	SECURITY CALLED at 100.000		2,000,000	2,000,000	1,958,420	1,965,890		34,110		34,110		2,000,000				113,100	08/01/2040
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		11/09/2021	SINKING FUND PMT		47,435	47,435	47,435	47,435						47,435				1,135	11/09/2032
914760-7N-7	UNIV OF OKLAHOMA OK		07/01/2021	SECURITY CALLED at 100.000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				84,510	07/01/2041
93878L-AD-9	WASHINGTON DC CONVENTION & SPO		06/14/2021	SECURITY CALLED at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				36,643	10/01/2025
93878L-AF-4	WASHINGTON DC CONVENTION & SPO		06/14/2021	SECURITY CALLED at 100.000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				71,304	10/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						9,081,401	9,081,401	9,039,014	9,047,239		34,162		34,162		9,081,401				489,666	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1		12/25/2021	MBS PAYDOWN		236,729	236,729	219,048	233,700		3,029		3,029		236,729				463	09/25/2036
00287Y-DB-2	ABBVIE INC		12/14/2021	BOFA SECURITIES INC		1,243,870	1,000,000	1,050,130	1,048,088		(1,131)		(1,131)		1,046,957		196,913	196,913	59,507	03/15/2045
004375-AN-1	ACCR 2003-2 A1		09/01/2021	MBS PAYDOWN		27,349	27,349	26,759	26,827		522		522		27,349				919	10/25/2033
00868P-AA-3	AHOLD LEASE SERIES 2001-		08/24/2021	VARIOUS		219,237	219,237	254,863	221,224		(1,987)		(1,987)		219,237				17,668	01/02/2025
01166V-AA-7	ALASKA AIRLINES 2020 TR		08/15/2021	VARIOUS		78,388	78,388	78,388	78,388						78,388				3,271	08/15/2027
020002-BB-6	ALLSTATE CORP		05/12/2021	CREDIT SUISSE		2,138,040	2,000,000	2,112,500	2,070,206		(9,435)		(9,435)		2,060,771		77,269	77,269	85,931	08/15/2053
02149C-AD-3	CWALT 2006-41CB 1A4		12/01/2021	MBS PAYDOWN		26,630	27,173	17,662	26,220		410		410		26,630				880	01/25/2037
026930-AA-5	AHMA 2007-2 A1		12/25/2021	MBS PAYDOWN		93,424	89,250	72,962	91,888		1,535		1,535		93,424				114	03/25/2047
026936-AA-2	AHMA 2007-5 A1		12/25/2021	MBS PAYDOWN		28,884	27,773	20,014	28,359		524		524		28,884				51	06/25/2047
03040#-AE-2	AMERICAN WATER CAP CORP SER D		06/14/2021	SECURITY CALLED at 102.709		893,572	870,000	870,000	870,000						870,000				47,695	12/21/2021
03072S-WQ-4	AMSI 2004-R11 M1		12/25/2021	MBS PAYDOWN		84,600	84,600	79,075	83,238		1,363		1,363		84,600				493	11/25/2034
03765H-AE-1	APOLLO MANAGEMENT HOLDIN		06/02/2021	STIFEL NICOLAUS		1,556,250	1,500,000	1,520,625	1,516,739		(1,654)		(1,654)		1,515,085		41,165	41,165	34,444	01/14/2050
04544N-AD-6	ABSHE 2006-HE6 A4		12/25/2021	MBS PAYDOWN		185,331	185,331	167,435	178,920		6,410		6,410		185,331				267	11/25/2036
04544Q-AD-9	ABSHE 2006-HE7 A4		12/25/2021	MBS PAYDOWN		67,675	67,675	44,919	65,960		1,714		1,714		67,675				107	11/25/2036
05377R-CH-5	AESOP 2016-1A C		06/20/2021	MBS PAYDOWN		1,000,000	1,000,000	999,616	999,976		24		24		1,000,000				14,408	06/20/2022
05492C-AJ-6	BBCMS 2018-RRI C		06/15/2021	MBS PAYDOWN		1,271,775	1,271,775	1,263,827	1,263,827		7,949		7,949		1,271,775				6,803	02/15/2033
056054-AH-2	BX 2019-XL E		10/15/2021	MBS PAYDOWN		99,298	99,298	99,298	99,298						99,298				1,197	10/15/2036
056057-AA-0	BX 2018-BIOA A		12/15/2021	MBS PAYDOWN		32,105	32,105	31,643	32,080		25		25		32,105				252	03/15/2037
05946X-WF-6	BAFC 2005-3 1A23		12/01/2021	MBS PAYDOWN		53,408	53,408	51,873	53,099		310		310		53,408				1,211	06/25/2035
05949Q-AY-1	BAFC 2006-2 2A17		12/01/2021	MBS PAYDOWN		3,520	3,637	3,564	3,500		20		20		3,520				100	03/25/2036
05950F-AE-5	BAFC 2006-4 A5		12/01/2021	MBS PAYDOWN		19,931	24,554	21,868	20,058		(126)		(126)		19,931				855	07/25/2036
05950M-AB-6	BAFC 2006-G 2A1		12/20/2021	MBS PAYDOWN		154,020	154,020	142,661	148,008		6,012		6,012		154,020				430	07/20/2036
06051G-BU-2	BAFC 2004-2 3A1		12/01/2021	MBS PAYDOWN		9,486	9,486	9,414	9,481		5		5		9,486				252	09/20/2034
070101-D*-8	BASIN ELEC PWR COOPERATIVE		12/17/2021	SINKING FUND PMT		42,222	42,222	42,222	42,222						42,222				3,462	12/17/2038
073879-J7-4	BSABS 2005-HE8 M2		12/25/2021	MBS PAYDOWN		90,919	90,919	85,975	88,956		1,963		1,963		90,919				588	08/25/2035
097023-CF-0	BOEING CO		03/31/2021	RBC CAPITAL MARKETS		929,340	1,000,000	962,480	963,242		108		108		963,349		(34,009)	(34,009)	22,738	03/01/2059
11271R-AB-5	BROOKFIELD FINANCE LLC		10/07/2021	AMHERST PIERPONT		1,022,480	1,000,000	990,580	990,704		142		142		990,846		31,634	31,634	33,733	04/15/2050
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		09/30/2021	SINKING FUND PMT		62,455	62,455	62,455	62,455						62,455				2,118	12/31/2031
125282-AG-8	CGDBB 2017-BIOC B		03/15/2021	MBS PAYDOWN		913,543	913,543	912,687	912,687		856		856		913,543				2,520	07/15/2032
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		12/10/2021	SINKING FUND PMT		18,404	18,404	18,404	18,404						18,404				479	07/10/2040
12544A-AS-4	CWHL 2006-20 1A17		12/01/2021	MBS PAYDOWN		26,888	27,817	22,132	26,790		97		97		26,888				743	02/25/2037
12544D-AX-7	CWHL 2007-14 A22		12/01/2021	MBS PAYDOWN		18,834	19,154	17,589	18,831		3		3		18,834				578	09/25/2037
12594X-AM-6	CSMC 2017-HL1 A12		12/01/2021	MBS PAYDOWN		504,466	504,466	505,686	504,466						504,466				10,205	06/25/2047
126650-CZ-1	CVS HEALTH CORP		03/31/2021	US BANCORP INVESTMENTS		1,225,450	1,000,000	1,332,330	1,331,964		(2,029)		(2,029)		1,329,936		(104,486)	(104,486)	26,653	03/25/2048
126670-GQ-5	CWL 2005-13 AF3		07/02/2021	MBS PAYDOWN		90,907	90,747	81,616	14,355		76,552		76,552		90,907				1,581	02/25/2033
126670-LQ-9	CWL 2005-14 M2		12/25/2021	MBS PAYDOWN		748,087	748,087	598,937	723,233		24,854		24,854		748,087				3,207	04/25/2036
126673-QX-3	CWL 2004-13 AF6		03/01/2021	MBS PAYDOWN		31	31	29	26		5		5		31					04/25/2035

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-TS-2	CWALT 2005-26CB A6		12/01/2021	MBS PAYDOWN		43,015	43,138	36,505	42,509		506		506		43,015				1,179	07/25/2035
12803P-AB-4	CAJUN 2017-1A A2		09/20/2021	MBS PAYDOWN		895,000	895,000	888,059	893,233		1,767		1,767		895,000				47,362	08/20/2047
141781-BR-4	CARGILL INC		10/07/2021	MORGAN STANLEY & CO		1,070,640	1,000,000	988,650			84		84		988,734		81,906	81,906	11,458	05/25/2051
14448C-AS-3	CARRIER GLOBAL CORP		03/08/2021	BOFA SECURITIES INC		975,400	1,000,000	999,960	1,000,000						1,000,000		(24,600)	(24,600)	15,401	04/05/2050
14855J-AB-1	CLAST 2016-1 A		12/15/2021	MBS PAYDOWN		59,435	59,435	59,418	59,350		85		85		59,435				983	08/15/2041
15769#-AL-9	CHAMBERLAIN GRP INC SER D		11/02/2021	SECURITY CALLED at 104.549		1,045,490	1,000,000	1,000,000	1,000,000						1,000,000				102,468	06/13/2023
161175-BT-0	CHARTER COMM OPT LLC/CAP		04/05/2021	CITIGROUP GLOBAL		1,633,425	1,500,000	1,748,280	1,748,035		(1,219)		(1,219)		1,746,816		(113,391)	(113,391)	43,200	03/01/2050
16163Y-AE-4	CHASE 2016-SH1 M4		12/01/2021	VARIOUS		39,445	39,445	36,084	38,920		525		525		39,445				1,238	04/25/2045
170255-AN-3	CWHL 2007-1 A4		12/01/2021	MBS PAYDOWN		50,514	49,442	41,284	50,394		120		120		50,514				1,470	03/25/2037
17186#-AA-4	CIMARRON CTR LLC (WALMART)		12/01/2021	SINKING FUND PMT		77,740	77,740	77,740	77,740						77,740				3,108	08/01/2027
172967-HS-3	CITIGROUP INC		05/26/2021	CITIGROUP GLOBAL		2,342,682	1,800,000	2,004,849	1,982,811		(1,812)		(1,812)		1,980,999		361,683	361,683	53,530	05/06/2044
173103-AD-4	CMSI 2007-6 1A4		12/01/2021	MBS PAYDOWN		52,874	52,584	42,683	52,374		500		500		52,874				1,725	07/25/2037
193051-AL-3	COLD 2020-ICE5 C		02/15/2021	MBS PAYDOWN		12,757	12,757	12,757	12,757						12,757				39	11/15/2037
19421U-AA-2	CASL 2019-A A1		12/25/2021	MBS PAYDOWN		245,300	245,300	244,114	244,914		387		387		245,300				1,739	12/28/2048
20267T-AB-8	CBSLT 2016-A A2		12/25/2021	MBS PAYDOWN		56,726	56,726	56,726	56,726						56,726				730	05/25/2040
20267T-AC-6	CBSLT 2016-A B		12/25/2021	MBS PAYDOWN		34,934	34,934	33,701	34,920		14		14		34,934				693	05/25/2040
21036P-BD-9	CONSTELLATION BRANDS INC		10/12/2021	JEFFERIES LLC		650,610	500,000	693,755	693,569		(3,545)		(3,545)		690,024		(39,414)	(39,414)	23,917	11/15/2048
225458-5R-5	CSFB 2005-9 2A1		12/01/2021	MBS PAYDOWN		5,582	5,582	5,308	5,591		(9)		(9)		5,582				84	10/25/2035
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		12/15/2021	SINKING FUND PMT		19,787	19,787	19,787	19,787						19,787				550	08/15/2034
232434-AE-0	CWALT 2006-OC8 2A3		12/25/2021	MBS PAYDOWN		52,407	51,204	30,190	50,907		1,500		1,500		52,407				220	11/25/2036
23243A-AB-2	CWALT 2006-OA12 A1B		12/20/2021	MBS PAYDOWN		156,536	152,626	110,845	150,337		6,199		6,199		156,536				294	09/20/2046
23341K-AA-3	DRB 2015-D A1		06/25/2021	VARIOUS		91,114	91,114	89,123	89,861		1,252		1,252		91,114				756	01/25/2040
23342E-AE-8	DTAOT 2017-3A E		09/15/2021	MBS PAYDOWN		250,000	250,000	253,643	250,581		(581)		(581)		250,000				9,789	08/15/2024
25150Q-AA-5	DBALT 2006-OA1 A1		12/25/2021	MBS PAYDOWN		143,441	143,441	116,187	140,450		2,991		2,991		143,441				227	02/25/2047
25151R-AF-1	DBALT 2007-AR1 A4		12/25/2021	MBS PAYDOWN		119,068	116,675	93,085	114,587		4,481		4,481		119,068				190	01/25/2047
25654#-AB-8	DODGER TICKETS LLC		04/16/2021	MBS PAYDOWN		41,195	41,195	41,195	41,195						41,195				2,501	03/31/2032
26208L-AC-2	HONK 2018-1A A2		10/20/2021	MBS PAYDOWN		10,000	10,000	10,000	10,000						10,000				296	04/20/2048
26831@-AA-6	EDF DANVERS II (KOHLS)		12/01/2021	SINKING FUND PMT		112,020	112,020	112,026	112,020						112,020				4,448	10/01/2027
30711X-AF-1	CAS 2014-C02 1M2		12/25/2021	MBS PAYDOWN		64,688	64,688	65,335			(50)		(50)		64,688				364	05/25/2024
30711X-DS-0	CAS 2016-C06 1M2		12/25/2021	MBS PAYDOWN		69,339	69,339	73,185	70,193		(854)		(854)		69,339				2,433	04/25/2029
30711X-J7-0	CAS 2018-C03 1M2		12/25/2021	MBS PAYDOWN		12,251	12,251	12,298	12,257		(6)		(6)		12,251				147	10/25/2030
30711X-QX-5	CAS 2017-C06 1M2		11/19/2021	VARIOUS		382,504	372,228	384,471	379,602		(3,360)		(3,360)		376,242		(4,014)	(4,014)	19,525	02/25/2030
3137G0-PU-7	STACR 2017-HQA2 M2		12/25/2021	MBS PAYDOWN		25,859	25,859	26,078			(33)		(33)		25,859				302	12/25/2029
3137G0-QQ-5	STACR 2017-DNA3 M2		12/25/2021	MBS PAYDOWN		6,389	6,389	6,575	6,425		(37)		(37)		6,389				168	03/25/2030
32027N-VE-8	FFML 2005-FFH3 M3		12/25/2021	MBS PAYDOWN		171,771	171,771	157,492	169,492		2,279		2,279		171,771				949	09/25/2035
33852H-BG-6	FSMT 2021-8INV B3		12/01/2021	MBS PAYDOWN		5,940	5,940	6,238			(3)		(3)		5,940				44	09/25/2051
34719R-AA-9	FCRE 2018-1A A1		07/21/2021	MBS PAYDOWN		500,000	500,000	497,250	497,250		2,750		2,750		500,000				3,665	11/16/2035
362334-MH-4	GSAA 2006-6 AF6		12/01/2021	MBS PAYDOWN		44,314	44,314	26,644	44,047		267		267		44,314				305	03/25/2036
362341-KD-0	GSAMP 2005-HE4 M2		07/25/2021	MBS PAYDOWN		111,066	111,066	104,749	109,596		1,470		1,470		111,066				291	07/25/2045
362341-ST-7	GSAA 2005-12 AF5		12/01/2021	MBS PAYDOWN		45,944	45,944	41,148	45,956		(12)		(12)		45,944				965	09/25/2035
36261M-AY-5	GSMBS 2021-PJ1 B3		12/01/2021	MBS PAYDOWN		22,447	22,447	21,993			17		17		22,447				315	06/25/2051
36262J-BJ-3	GSMBS 2021-GR2 B3		12/01/2021	MBS PAYDOWN		6,480	6,480	6,741			(3)		(3)		6,480				46	02/25/2052
369604-BY-8	GENERAL ELECTRIC CO		03/22/2021	BARCLAYS CAPITAL		541,005	500,000	521,060	520,940		(88)		(88)		520,852		20,153	20,153	8,640	05/01/2050
39121J-AE-0	GREAT RIVER ENERGY		07/01/2021	SINKING FUND PMT		98,025	98,025	98,025	98,025						98,025				6,130	07/01/2038
39539L-AH-4	GPMF 2007-AR2 2A1		12/25/2021	MBS PAYDOWN		80,101	80,089	64,522	78,344		1,757		1,757		80,101				157	05/25/2037
402740-AB-0	GULFSTREAM NATURAL GAS		04/12/2021	RETURN OF CAPITAL		2,130		2,130	2,130						2,130					11/01/2025
40430H-EQ-7	HASC 2006-NC1 1A		12/25/2021	MBS PAYDOWN		73,898	73,898	70,572	72,946		951		951		73,898				183	11/25/2035
41165A-AB-8	HVMLT 2007-5 A1A		12/19/2021	MBS PAYDOWN		119,185	119,185	107,452	117,729		1,456		1,456		119,185				196	09/19/2037
437084-PZ-3	HEAT 2005-8 M1		12/25/2021	MBS PAYDOWN		268,641	268,641	250,004	262,960		5,681		5,681		268,641				765	02/25/2036
448579-AG-7	HYATT HOTELS CORP		12/09/2021	DEUTSCHE BANK		1,085,020	1,000,000	998,660	998,960		110		110		999,070		85,950	85,950	54,444	09/15/2028
45254N-JW-8	IMM 2004-6 2A		12/01/2021	MBS PAYDOWN		128,765	128,765	122,326	127,578		1,187		1,187		128,765				2,431	10/25/2034
45254N-KR-7	IMM 2004-8 2A1		12/25/2021	MBS PAYDOWN		341,616	341,617	334,784	339,680		1,936		1,936		341,616				1,518	10/25/2034
456866-AL-6	TRANE TECHNOLOGIES CO LL		06/01/2021	SINKING FUND PMT		52,000	52,000	59,788	52,026		(26)		(26)		52,000				1,872	06/01/2025
45866F-AH-7	INTERCONTINENTALEXCHANGE		03/15/2021	MORGAN STANLEY & CO		2,226,680	2,000,000	2,043,400	2,041,980		(177)		(177)		2,041,803		184,877	184,877	41,556	09/21/2048
46187X-AC-9	IHSFR 2018-SFR4 B		08/17/2021	MBS PAYDOWN		23	23	23	23						23					01/17/2038
46617F-AC-8	HENDR 2013-1A B		12/15/2021	MBS PAYDOWN		56,264	56,264	56,220	56,154		110		110		56,264				1,559	04/15/2069
46652F-CA-6	JPMMT 2020-4 B3		12/01/2021	MBS PAYDOWN		20,721	20,721	20,354	20,674		47		47		20,721				416	11/25/2050

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47760Q-AB-9	JIMMY 2017-1A A2II		01/30/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	07/30/2047
48252M-AA-3	KKR GROUP FINAN CO VIII		12/27/2021	GOLDMAN SACHS & CO		1,051,370	1,000,000	999,450	999,454		11		11		999,464		51,906	51,906	46,861	08/25/2050
485170-BC-7	KANSAS CITY SOUTHERN		03/25/2021	CITIGROUP GLOBAL		1,056,980	1,000,000	995,020	995,050		8		8		995,058		61,922	61,922	15,633	11/15/2069
49446R-AV-1	KIMCO REALTY CORP		03/09/2021	JP MORGAN SECURITIES		1,004,690	1,000,000	1,031,300	1,030,784		(124)		(124)		1,030,659		(25,969)	(25,969)	16,444	10/01/2049
50077L-AB-2	KRAFT HEINZ FOODS CO		06/03/2021	DEUTSCHE BANK		537,400	500,000	435,925	438,421		510		510		438,932		98,468	98,468	11,302	06/01/2046
513075-BL-4	LAMAR MEDIA CORP		02/03/2021	SECURITY CALLED at 102.875		514,375	500,000	527,500	512,512		(333)		(333)		512,180		(12,180)	(12,180)	28,910	02/01/2026
525221-EE-3	LXS 2005-8 2A4A		12/01/2021	MBS PAYDOWN		11,008	10,979	9,342	9,798		1,211		1,211		11,008				282	12/25/2035
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		12/01/2021	SINKING FUND PMT		99,817	99,817	97,531	99,641		176		176		99,817				3,610	05/01/2022
542514-DB-7	LBMLT 2002-5 M1		12/25/2021	MBS PAYDOWN		132,207	132,207	124,270	131,319		888		888		132,207				924	11/25/2032
57643A-AA-8	MASD 2006-2 A		12/25/2021	MBS PAYDOWN		89,382	89,382	84,857	88,740		642		642		89,382				321	02/25/2036
59020U-BL-8	MLMI 2004-WMC2 M2		08/25/2021	MBS PAYDOWN		174,137	174,137	167,171	167,171		6,965		6,965		174,137				1,940	12/25/2034
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		06/30/2021	SINKING FUND PMT		18,757	18,757	18,757	18,757						18,757				569	06/30/2032
61744C-TL-0	MSAC 2005-HE4 M2		12/26/2021	MBS PAYDOWN		66,117	66,117	61,902	64,568		1,549		1,549		66,117				268	07/25/2035
61746W-A7-5	MSDWC 2003-NC2 M1		12/25/2021	MBS PAYDOWN		39,496	39,496	37,670	39,237		259		259		39,496				301	02/25/2033
61746W-YU-8	MSDWC 2003-NC1 M1		12/25/2021	MBS PAYDOWN		115,347	115,347	111,418	114,281		1,066		1,066		115,347				1,251	11/25/2032
61748H-KA-8	MSM 2005-4 3A1		12/01/2021	MBS PAYDOWN		25,188	25,188	22,291	24,695		493		493		25,188				714	08/25/2035
63615#-AD-3	THE NATL FOOTBALL LEAGUE		10/15/2021	SINKING FUND PMT		45,677	45,677	45,677	45,677						45,677				1,927	03/31/2024
64318@-AA-9	NEW CARDINALS STADIUM LLC		06/30/2021	SINKING FUND PMT		19,373	19,373	19,373	19,373						19,373				1,194	06/30/2032
64828M-BK-2	NRZT 2017-3A B3		12/01/2021	MBS PAYDOWN		52,680	52,680	55,266	52,927		(247)		(247)		52,680				1,532	04/25/2057
65341K-AZ-9	NFMOT 2018-1A A1		02/15/2021	MBS PAYDOWN		1,000,000	1,000,000	1,002,031	1,000,000						1,000,000				1,369	02/15/2023
65536H-AG-3	NHELI 2005-FM1 M2		12/25/2021	MBS PAYDOWN		159,694	159,694	151,010	156,783		2,911		2,911		159,694				697	05/25/2035
65537K-AB-6	NHELI 2007-1 2A1A		12/25/2021	MBS PAYDOWN		101,300	99,399	72,424	98,934		2,366		2,366		101,300				221	02/25/2037
664787-AD-0	NORTHERN BORDER PIPELINE		09/15/2021	MATURITY		1,500,000	1,500,000	1,496,461	1,499,823		177		177		1,500,000				107,500	09/15/2021
669884-AA-6	NHEL 2006-1 A1A		12/25/2021	MBS PAYDOWN		85,146	85,146	81,155	84,284		862		862		85,146				197	05/25/2036
67079B-AF-7	NUTRITION & BIOSCIENCES		03/09/2021	UBS SECURITIES		486,275	500,000	529,435	529,408		(96)		(96)		529,312		(43,037)	(43,037)	8,429	12/01/2050
68275C-AC-2	FB 2005-1 A3		12/08/2021	MBS PAYDOWN		591,979	591,979	568,300	589,984		1,995		1,995		591,979				28,154	08/10/2035
68389X-BG-9	ORACLE CORP		03/25/2021	GOLDMAN SACHS & CO		1,082,210	1,000,000	1,063,760	1,062,484		(214)		(214)		1,062,270		19,940	19,940	16,285	05/15/2055
68389X-BJ-3	ORACLE CORP		03/31/2021	RBC CAPITAL MARKETS		1,554,675	1,500,000	1,423,065	1,426,183		420		420		1,426,604		128,071	128,071	43,333	07/15/2046
690742-AG-6	OWENS CORNING		03/15/2021	BARCLAYS CAPITAL		1,624,455	1,500,000	1,792,080	1,791,797		(1,517)		(1,517)		1,790,280		(165,825)	(165,825)	43,358	07/15/2047
69337B-AH-7	PHHAM 2007-1 21A		12/01/2021	MBS PAYDOWN		31,147	35,260	26,618	31,021		127		127		31,147				1,130	02/25/2037
72345H-AA-3	PINNACLE BANK TN		07/30/2021	SECURITY CALLED at 100.000		1,000,000	1,000,000	990,230	993,824		6,176		6,176		1,000,000				25,250	07/30/2025
73316P-DS-6	POPLR 2005-3 M1		12/01/2021	MBS PAYDOWN		185,404	185,404	184,013	185,194		209		209		185,404				3,728	07/25/2035
73316P-GV-6	POPLR 2005-5 MV1		12/25/2021	MBS PAYDOWN		420,210	420,210	388,169	410,402		9,807		9,807		420,210				1,311	11/25/2035
73316P-KJ-8	POPLR 2006-B M1		12/25/2021	MBS PAYDOWN		213,541	213,541	203,664	212,372		1,169		1,169		213,541				883	05/25/2036
74929C-CG-9	RBSSP 2010-2 13A2		12/01/2021	MBS PAYDOWN		103,910	107,381	62,214	101,918		1,992		1,992		103,910				2,809	04/26/2036
749685-AW-3	RPM INTERNATIONAL INC		05/12/2021	JEFFERIES LLC		1,039,950	1,000,000	999,970	1,000,000						1,000,000		39,950	39,950	35,299	01/15/2048
74978F-AA-7	RAAC 2007-SP3 A1		11/30/2021	MBS PAYDOWN		128,975	128,975	124,461	127,102		1,873		1,873		128,975				853	09/25/2047
75115Y-AA-7	RALI 2007-QO1 A1		12/25/2021	MBS PAYDOWN		48,315	48,315	41,672	47,661		654		654		48,315				69	02/25/2047
75157D-AC-8	RAMP 2007-RS2 A3		12/25/2021	MBS PAYDOWN		120,536	117,414	74,284	117,156		3,380		3,380		120,536				460	05/25/2037
76112B-2S-8	RAMP 2006-RS2 A3B		12/25/2021	MBS PAYDOWN		58,537	58,537	54,220	57,754		783		783		58,537				294	03/25/2036
762009-AR-9	RFMSI 2007-S6 1A16		12/01/2021	MBS PAYDOWN		37,295	41,847	32,820	37,352		(57)		(57)		37,295				1,117	06/25/2037
78443C-BH-6	SLMA 2004-A A3		12/15/2021	MBS PAYDOWN		129,187	129,187	120,871	128,102		1,085		1,085		129,187				473	06/15/2033
80557B-AC-8	SAST 2007-3 2A2		06/25/2021	MBS PAYDOWN		80,523	80,523	74,584	79,281		1,242		1,242		80,523				92	09/25/2047
81375W-JT-4	SABR 2006-FR1 A2C		12/25/2021	MBS PAYDOWN		573,630	573,630	537,420	561,112		12,518		12,518		573,630				2,212	11/25/2035
82669G-AS-3	SIGNATURE BANK NEW YORK		04/19/2021	SECURITY CALLED at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,500	04/22/2026
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2021	SINKING FUND PMT		35,447	35,447	35,447	35,447						35,447				1,743	06/30/2035
83611M-NJ-3	SVHE 2006-2 M2		12/28/2021	VARIOUS		994,298	1,000,000	989,375	990,905		4,979		4,979		995,884		(1,586)	(1,586)	5,539	03/25/2036
83611Y-AD-4	SVHE 2006-OPT4 2A3		06/25/2021	MBS PAYDOWN		32,644	32,644	29,706	32,242		402		402		32,644				33	06/25/2036
83612J-AC-8	SVHE 2006-EQ1 A3		12/25/2021	MBS PAYDOWN		56,799	56,799	51,474	55,341		1,458		1,458		56,799				85	10/25/2036
83612Q-AC-2	SVHE 2007-NS1 A3		12/25/2021	MBS PAYDOWN		188,242	188,242	168,124	184,527		3,715		3,715		188,242				334	01/25/2037
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		12/01/2021	SINKING FUND PMT		79,126	79,126	79,142	79,127		(1)		(1)		79,126				3,251	01/01/2027
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2021	VARIOUS		31,229	31,229	31,229	31,229						31,229				783	04/01/2039
86207#-AA-4	STONEHENGE CAP		12/01/2021	SINKING FUND PMT		47,004	47,004	47,004	47,004						47,004				1,985	03/01/2023
86358E-E6-9	SAIL 2006-2 A3		12/25/2021	MBS PAYDOWN		320,061	320,061	285,254	309,674		10,388		10,388		320,061				771	04/25/2036
86358E-RB-4	SAIL 2005-2 M2		12/25/2021	MBS PAYDOWN		47,008	47,008	44,466	46,395		613		613		47,008				224	03/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
86358E-UW-4	SAIL 2005-HE1 M2		12/25/2021	MBS PAYDOWN		219,800	219,800	212,588	218,656		1,144		1,144		219,800				1,245	07/25/2035
86359D-UJ-4	LBSBC 2005-2A M3		10/25/2021	MBS PAYDOWN		112,632	112,632	107,071	111,786		846		846		112,632				439	09/25/2030
86359D-UL-9	LXS 2005-5N 1A1		12/25/2021	MBS PAYDOWN		52,587	52,587	46,014	50,842		1,745		1,745		52,587				112	11/25/2035
86359D-VD-6	SASC 2005-OPT1 A3		12/25/2021	MBS PAYDOWN		198,805	198,805	106,361	191,414		7,391		7,391		198,805				1,463	11/25/2035
871829-BJ-5	SYSCO CORPORATION		03/09/2021	CITIGROUP GLOBAL		1,874,180	2,000,000	1,832,860	1,835,351		609		609		1,835,961		38,219	38,219	37,767	02/15/2050
87342R-AC-8	BELL 2016-1A A23		11/25/2021	MBS PAYDOWN		10,000	10,000	10,000	10,000						10,000				311	05/25/2046
88156Y-AA-0	TMTS 2006-11 A1		12/25/2021	MBS PAYDOWN		138,850	138,850	133,383	137,770		1,080		1,080		138,850				215	10/25/2037
891792-AA-1	TOWER HEALTH		03/03/2021	HILLTOP SECURITIES		825,000	1,000,000	1,016,360	1,016,098		(51)		(51)		1,016,047		(191,047)	(191,047)	26,459	02/01/2050
90352W-AB-0	STEAM 2018-1 A2		02/25/2021	SECURITY CALLED at 107.130		1,071,295	1,000,000	999,965	999,971		1		1		999,971		29	29	78,980	04/25/2048
90539J-AA-7	UNION BANKSHARES CORP		12/15/2021	SECURITY CALLED at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,000	12/15/2026
91533B-AF-7	VIATRIS INC		04/05/2021	BARCLAYS CAPITAL		1,540,935	1,500,000	1,496,100	1,496,136		19		19		1,496,154		44,781	44,781	17,500	06/22/2050
92553P-AP-7	VIACOMCBS INC		04/05/2021	VARIOUS		1,087,280	1,000,000	1,035,365	1,034,179		(247)		(247)		1,033,932		53,348	53,348	23,819	03/15/2043
928668-AQ-5	VOLKSWAGEN GROUP AMERICA		11/12/2021	MATURITY		1,000,000	1,000,000	987,873	992,349		7,651		7,651		1,000,000				11,320	11/12/2021
92966*-AG-4	WABASH VALLEY PWR ASSOC		10/30/2021	SINKING FUND PMT		28,672	28,672	28,672	28,672						28,672				1,109	01/31/2028
94974B-GQ-7	WELLS FARGO & COMPANY		05/26/2021	WELLS FARGO SECURITY		1,225,010	1,000,000	1,056,110	1,051,349		(461)		(461)		1,050,888		174,122	174,122	25,997	11/17/2045
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2021	VARIOUS		8,247	8,247	8,247	8,247						8,247				451	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A		01/11/2021	VARIOUS		10,393	10,393	10,393	10,393						10,393				407	01/27/2029
94985F-AA-6	WFALT 2007-PA2 1A1		12/01/2021	VARIOUS		23,182	23,891	20,247	22,870		312		312		23,182				829	06/25/2037
95002C-AC-5	WFCM 2020-SOP B		06/15/2021	MBS PAYDOWN		1,000,000	1,000,000	998,871	998,871		1,129		1,129		1,000,000				8,241	01/15/2035
95003L-AG-5	WFCM 2021-SAVE B		04/15/2021	MBS PAYDOWN		45,489	45,489	45,489							45,489				112	02/15/2040
96042N-AN-7	WLAKE 2018-1A E		08/15/2021	MBS PAYDOWN		1,000,000	1,000,000	994,375	999,302		698		698		1,000,000				29,863	05/15/2023
96928*-FG-7	SEG US 95, LLC (WALGREENS)		12/15/2021	SINKING FUND PMT		78,157	78,157	78,157	78,157						78,157				2,030	09/15/2034
878744-AB-7	TECK RESOURCES LIMITED		12/09/2021	BOFA SECURITIES INC		593,860	500,000	520,280	519,755		(541)		(541)		519,214		74,646	74,646	33,367	03/01/2042
05587T-AA-4	BSPRT 2019-FL5 A	C	12/15/2021	MBS PAYDOWN		72,628	72,628	72,628	72,628						72,628				780	05/15/2029
13887W-AE-0	CANYC 2019-2A C	C	11/15/2021	MBS PAYDOWN		500,000	500,000	500,000	500,000						500,000				16,056	10/15/2032
15032D-AK-7	CEDF 2016-6A BR	C	04/20/2021	MBS PAYDOWN		500,000	500,000	496,750	496,750		3,250		3,250		500,000				4,603	10/20/2028
37952U-AE-3	SEACO 2014-1A A2	C	12/17/2021	MBS PAYDOWN		100,000	100,000	93,734	99,074		926		926		100,000				1,674	07/17/2029
38137Y-AG-6	GLM 2019-4A B	C	05/14/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000				5,591	04/24/2031
55379V-AA-6	M360 2019-CRE2 A	C	11/15/2021	MBS PAYDOWN		275,775	275,775	275,775	275,775						275,775				3,013	09/15/2034
55818V-AY-3	MDPK 2014-15A A2R	C	05/25/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000				4,988	01/27/2026
59803A-AE-2	MIDO 2019-10A B	C	10/23/2021	MBS PAYDOWN		500,000	500,000	500,600	500,000						500,000				13,171	10/23/2032
64132D-AC-2	NEUB 2019-32A B	C	03/05/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000				3,938	01/19/2032
69689A-AW-0	PLMRS 2015-1A A2R2	C	01/15/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000				1,371	05/21/2029
69689A-AY-6	PLMRS 2015-1A BR2	C	01/15/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000				1,813	05/21/2029
69689A-BE-9	PLMRS 2015-1A A2R3	C	06/21/2021	MBS PAYDOWN		500,000	500,000	500,000	500,000						500,000				3,381	05/21/2029
69689A-BG-4	PLMRS 2015-1A BR3	C	06/21/2021	MBS PAYDOWN		500,000	500,000	500,000	500,000						500,000				4,656	05/21/2029
81727T-AA-6	SENSATA TECH UK FIN CO	C	03/05/2021	SECURITY CALLED at 103.125		515,625	500,000	536,125	515,851		(846)		(846)		515,004		(15,004)	(15,004)	32,986	02/15/2026
87240N-AN-6	TCW 2017-1A CR	C	10/20/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000				11,046	07/29/2029
87241E-AG-0	TCW 2019-1A B	C	02/16/2021	DIRECT ISSUE		1,000,000	1,000,000	1,000,500	1,000,000						1,000,000				5,165	02/15/2029
92769X-AM-7	VIRGIN MEDIA SECURED FIN	C	07/23/2021	SECURITY CALLED at 103.256		515,644	500,000	505,625	502,840		(391)		(391)		502,449		(2,449)	(2,449)	40,928	08/15/2026
92857W-BT-6	VODAFONE GROUP PLC	C	03/25/2021	BOFA SECURITIES INC		606,600	500,000	675,875	675,774		(541)		(541)		675,233		(68,633)	(68,633)	7,118	06/19/2059
92857W-BU-3	VODAFONE GROUP PLC	C	05/12/2021	GOLDMAN SACHS & CO		1,091,850	1,000,000	1,006,480	1,006,407		(41)		(41)		1,006,367		85,483	85,483	27,979	09/17/2050
G9284#-AY-3	VITOL FINANCE LIMITED	C	07/28/2021	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,400	07/28/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						76,135,500	73,319,307	73,928,982	73,419,948		252,856		252,856		74,832,432		1,106,791	1,106,791	1,965,381	XXX
8399997. Total - Bonds - Part 4						86,206,901	83,390,708	83,958,842	83,457,270		286,935		286,935		84,903,833		1,106,791	1,106,791	2,474,847	XXX
8399998. Total - Bonds - Part 5						15,992,104	15,209,021	15,981,458			(6,579)		(6,579)		15,974,878		17,227	17,227	274,977	XXX
8399999. Total - Bonds						102,199,005	98,599,729	99,940,300	83,457,270		280,356		280,356		100,878,711		1,124,018	1,124,018	2,749,824	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
42838@-10-8	HF CHLOR-ALKALI LLC CLASS B		11/30/2021	VARIOUS	59.348	356,520	10,000.00	356,520	350,218	21,959		15,657	6,302		356,520					
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						356,520	XXX	356,520	350,218	21,959		15,657	6,302		356,520					XXX
8999997. Total - Preferred Stocks - Part 4						356,520	XXX	356,520	350,218	21,959		15,657	6,302		356,520					XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						356,520	XXX	356,520	350,218	21,959		15,657	6,302		356,520					XXX
31338@-11-4	FED HOME LOAN BANK OF PITTSBURGH		04/14/2021	FEDERAL HOME LOAN BANK	1.000	100		100	100						100				1	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						100	XXX	100	100						100				1	XXX
9799997. Total - Common Stocks - Part 4						100	XXX	100	100						100				1	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						100	XXX	100	100						100				1	XXX
9899999. Total - Preferred and Common Stocks						356,620	XXX	356,620	350,318	21,959		15,657	6,302		356,620				1	XXX
9999999 - Totals						102,555,625	XXX	100,296,920	83,807,588	21,959	280,356	15,657	286,658		101,235,331		1,124,018	1,124,018	2,749,825	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
015271-AX-7	ALEXANDRIA REAL ESTATE E		02/03/2021	GOLDMAN SACHS & CO	02/23/2021	BOFA SECURITIES INC	1,000,000	995,880	939,990	995,880							(55,890)	(55,890)	583	
023135-CC-8	AMAZON.COM INC		05/11/2021	JP MORGAN SECURITIES	11/22/2021	MARKETAXESS CORP	500,000	495,900	537,150	495,927		27		27			41,223	41,223	8,622	
161175-CA-0	CHARTER COMM OPT LLC/CAP		06/23/2021	STIFEL NICOLAUS	10/07/2021	DEUTSCHE BANK	1,000,000	1,001,220	991,820	1,001,220							(9,400)	(9,400)	13,650	2,600
172967-MD-0	CITIGROUP INC		05/26/2021	CITIGROUP GLOBAL	10/12/2021	CITIGROUP GLOBAL	1,800,000	2,269,080	2,280,762	2,265,016		(4,064)		(4,064)			15,746	15,746	60,450	29,063
17305E-GE-9	CCCIT 2017-A6 A6		03/29/2021	BOFA SECURITIES INC	04/12/2021	JP MORGAN SECURITIES	1,000,000	1,013,750	1,012,070	1,013,688		(62)		(62)			(1,617)	(1,617)	730	389
50249A-AD-5	LYB INT FINANCE III		01/28/2021	GOLDMAN SACHS & CO	03/15/2021	GOLDMAN SACHS & CO	500,000	571,395	525,620	571,218		(177)		(177)			(45,598)	(45,598)	7,933	5,250
60871R-AH-3	MOLSON COORS BEVERAGE		06/23/2021	VARIOUS	10/12/2021	VARIOUS	1,500,000	1,668,730	1,604,860	1,667,678		(1,052)		(1,052)			(62,818)	(62,818)	35,408	19,600
713448-EV-6	PEPSICO INC		06/14/2021	RBC CAPITAL MARKETS	11/22/2021	MORGAN STANLEY & CO	1,500,000	1,797,030	1,891,050	1,795,253		(1,777)		(1,777)			95,797	95,797	39,396	14,047
759351-AE-9	REINSURANCE GRP OF AMER		01/11/2021	BOFA SECURITIES INC	03/11/2021	BOFA SECURITIES INC	1,500,000	1,353,750	1,395,000	1,353,750							41,250	41,250	10,806	3,482
78409V-AR-5	S&P GLOBAL INC		05/12/2021	BOFA SECURITIES INC	11/22/2021	JANE ST EXECUTION	500,000	394,315	435,960	395,036		721		721			40,925	40,925	8,881	2,843
828807-DH-7	SIMON PROPERTY GROUP LP		01/14/2021	CITIGROUP GLOBAL	12/27/2021	GOLDMAN SACHS & CO	1,000,000	993,690	1,027,410	993,844		154		154			33,566	33,566	41,889	11,375
845743-BQ-5	SOUTHWESTERN PUBLIC SERV		05/12/2021	DEUTSCHE BANK	09/28/2021	WELLS FARGO SECURITY	500,000	510,355	533,320	510,268		(87)		(87)			23,052	23,052	10,625	4,203
95003L-AA-8	WFCM 2021-SAVE A		06/29/2021	JP MORGAN SECURITIES	12/28/2021	WELLS FARGO SECURITY	909,021	913,283	909,022	913,020		(262)		(262)			(3,999)	(3,999)	6,166	494
00103C-AA-7	ACRES 2021-FL1 A	C	05/07/2021	JP MORGAN SECURITIES	12/28/2021	WELLS FARGO SECURITY	1,000,000	1,000,000	997,500	1,000,000							(2,500)	(2,500)	8,352	
01609W-BA-9	ALIBABA GROUP HOLDING	C	07/20/2021	JEFFERIES LLC	10/07/2021	SEAPORT GLOBAL	1,000,000	1,003,080	910,570	1,003,080							(92,510)	(92,510)	21,486	14,715
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							15,209,021	15,981,458	15,992,104	15,974,878		(6,579)		(6,579)			17,227	17,227	274,977	108,061
8399998. Total - Bonds							15,209,021	15,981,458	15,992,104	15,974,878		(6,579)		(6,579)			17,227	17,227	274,977	108,061
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								15,981,458	15,992,104	15,974,878		(6,579)		(6,579)			17,227	17,227	274,977	108,061

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
12621#-10-0	C P REAL ESTATE SERVICES CORP			13-5405610	8BIII				9,432,596.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates									XXX	XXX
1899999. Total Common Stocks									XXX	XXX
1999999 - Totals									XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
			Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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	*
The Bank of New York Mellon	New York, NY					4,985,679	XXX
Federal Home Loan Bank of Pittsburgh	Pittsburgh, PA					580,889	XXX
JPMorgan Chase Bank	New York, NY					8,618,097	XXX
KeyBank National Association	Cleveland, OH					11,026,527	XXX
The Northern Trust Company	Chicago, IL		0.000	1,236		1,349,837	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			31,016	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,236		26,592,045	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	1,236		26,592,045	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	1,236		26,592,045	XXX

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

1.	January	11,842,848	4.	April	21,422,215	7.	July	23,046,258	10.	October	24,459,063
2.	February	15,764,778	5.	May	17,506,209	8.	August	27,598,952	11.	November	25,351,810
3.	March	19,486,186	6.	June	24,341,869	9.	September	24,105,411	12.	December	26,592,045

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-80-7	FIRST AMERICAN TREASURY OBLIG FUND		12/02/2021	0.000		16,579		1
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						16,579		1
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE		12/30/2021	0.000		10,900,000	30	
8699999. Subtotal - All Other Money Market Mutual Funds						10,900,000	30	
9999999 - Total Cash Equivalents						10,916,579	30	1

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 ......$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE	111,441	110,001		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE	2,496,622	2,573,048		
11. Georgia GA	B	LIFE INSURANCE	38,564	39,358		
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	B	LIFE INSURANCE	201,259	203,658		
22. Massachusetts MA	B	LIFE INSURANCE	105,309	107,478		
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	LIFE INSURANCE	232,305	231,909		
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE	751,233	741,522		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA	B	LIFE INSURANCE	5,742,293	5,918,009		
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	B	LIFE INSURANCE	1,097,356	1,118,261		
55. U.S. Virgin Islands VI	B	LIFE INSURANCE	562,075	572,327		
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	11,338,457	11,615,571		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				