

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019 OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code 3891 4734 NAIC Company Code 15475 Employer's ID Number 46-3465867

Organized under the Laws of	(Current)	(Prior) owa	, State of Domicile or Port of Entry	IA
Country of Domicile		United	States of America	
Licensed as business type:	L	ife, Accident and Health	[X] Fraternal Benefit Societies []	
censed as business type: censed as business type: corporated/Organized tatutory Home Office lain Administrative Office (City or Total Indiana Administrative Officer Indiana Administrative Officer (City or Total Indiana Administrative Officer Indiana Administrative Officer (City or Total Indiana Administrative Officer Indiana Administrative Officer (City or Total Indiana Administrative Officer Indiana Administrative Officer (City or Total Indiana Administrative Officer Indiana Administrative Officer (City or Total Indiana Administrative Officer Indiana Administrative Officer (City or Total Indiana Administrative Officer	08/21/2013		Commenced Business	08/23/2013
Statutory Home Office	215 10th Street			es Moines, IA, US 50309
	(Street and I	Number)	(City or To	own, State, Country and Zip Code)
Main Administrative Office	To refer to the second	TO THE REAL PROPERTY OF THE PERSON NAMED IN COLUMN 1	h Street Suite 1100 eet and Number)	
	Des Moines, IA, US 50309	*(*)**		855-887-4487
(City or	Town, State, Country and Zip	Code)	(Area	a Code) (Telephone Number)
Mail Address	215 10th Street Suite			Des Moines, IA, US 50309
	(Street and Number or	P.O. Box)	(City or To	own, State, Country and Zip Code)
Primary Location of Books and	d Records		th Street Suite 1100 eet and Number)	
	Des Moines, IA, US 50309	Suc	et and Number)	855-887-4487
(City or	Town, State, Country and Zip	Code)	(Area	a Code) (Telephone Number)
Internet Website Address			N/A	
Statutory Statement Contact	Tonya I	Rachelle Maxwell		515-393-3725
	10.	(Name)		(Area Code) (Telephone Number)
	tonya.maxwell@gafg.com (E-mail Address)			774-369-3684 (FAX Number)
20020-00-	David Par Robert Micha		Chief Financial Officer Senior Vice President, Associate General Counsel and Secretary	David Allen Jacoby # Virginia Hope Johnson #
Ac	tuary	Counsel a	OTHER anaging Director, Associate General and Assistant Secretary hart Neve, Vice President	John Nicholas Giamalis #, Treasurer Tonya Rachelle Maxwell, Vice President
		CONTROL OF THE PARTY OF THE PAR		Tonya Hadriene Maxwell, vice Fresident
Robert Mich	nael Arena Jr.		PRS OR TRUSTEES lanben Kim Lee	David Paul Wilken
State of New County of New	York	SS:		
all of the herein described as statement, together with relation and affairs of the sa in accordance with the NAIC rules or regulations require respectively. Furthermore, the exact copy (except for format to the enclosed statement.	sets were the absolute prope ed exhibits, schedules and expide reporting entity as of the reparting entity as of the reparting entity as of the reparting in the scope of this attestation by the differences due to electron	rty of the said reporting planations therein contain porting period stated accounting Practice s and Accounting Practice related to accounting put the described officers as	pentity, free and clear from any liens of ned, annexed or referred to, is a full and over, and of its income and deductions the ces and Procedures manual except to the oractices and procedures, according to liso includes the related corresponding of the control	ing entity, and that on the reporting period stated above r claims thereon, except as herein stated, and that this it true statement of all the assets and liabilities and of the erefrom for the period ended, and have been completed he extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief electronic filing with the NAIC, when required, that is are requested by various regulators in lieu of or in addition
David Paul V Presider		Senior Vice Preside	nia Hope Johnson ent, Associate General Counsel and Secretary	David Allen Jacoby Chief Financial Officer
Subscribed and sworn to before day of		20 Ligner	a. Is this an original filing? b. If no, 1. State the amendmen 2. Date filed 3. Number of pages atta	

GABRIELLE CATHERINE LIPNER
NOTARY PUBLIC-STATE OF NEW YORK
No. 01L16399180
Qualified in Kings County
My Commission Expires 10-15-2023

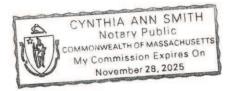


LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019 OF THE CONDITION AND AFFAIRS OF THE

		Cape Ver		
	(Current)	4734 NAIC Company Coo (Prior)	de 15475 Employer's ID N	Man Viscount of the Control of the C
Organized under the Laws of	lo	wa,	State of Domicile or Port of Entry	IA
Country of Domicile	30.002.000.000.00111	United States	of America	
Licensed as business type:	Li	fe, Accident and Health [X] F	Fraternal Benefit Societies []	
Incorporated/Organized	08/21/2013		Commenced Business	08/23/2013
Statutory Home Office	215 10th Street			Des Moines, IA, US 50309
	(Street and N		2000	own, State, Country and Zip Code)
Main Administrative Office		215 10th Stree (Street and		
(City or	Des Moines, IA, US 50309	Code	//	855-887-4487
	Town, State, Country and Zip	2000 V 2000	19.00	a Code) (Telephone Number)
Mail Address	215 10th Street Suite (Street and Number or F			Des Moines, IA, US 50309 Down, State, Country and Zip Code)
Primary Location of Books and		215 10th Stree	Constitution of the Consti	, , , , , , , , , , , , , , , , , , , ,
Filliary Location of Books and	necords	(Street and		No. of the Control of Control of the Control of Control
/City or	Des Moines, IA, US 50309 Town, State, Country and Zip	Code	- (Arn	855-887-4487 a Code) (Telephone Number)
Internet Website Address	Town, State, Country and Zip	N/A	14 110 100 5	a Code) (Telephone Number)
Statutory Statement Contact	Tonya F	7 (Carlos DE 142)		515-393-3725
general and the control of the contr	W. 040000000	(Name)		(Area Code) (Telephone Number)
	tonya.maxwell@gafg.com (E-mail Address)			774-369-3684 (FAX Number)
	David Pau Robert Micha		Chief Financial Officer Senior Vice President, Associate General Counsel and Secretary	
Ac	ice President and Appointed tuary	Counsel and As		John Nicholas Giamalis #, Treasurer Tonya Rachelle Maxwell, Vice President
		DIRECTORS O		
Robert Mich	nael Arena Jr.		Kim Lee	David Paul Wilken
State of County of Sufficient	sachisetts	SS:		
all of the herein described as statement, together with relation condition and affairs of the sa in accordance with the NAIC rules or regulations require respectively. Furthermore, the	sets were the absolute proper ed exhibits, schedules and exp id reporting entity as of the rep Annual Statement Instructions differences in reporting not re e scope of this attestation by the	ry of the said reporting entity lanations therein contained, at orting period stated above, an and Accounting Practices an elated to accounting practice the described officers also inc	, free and clear from any liens of nnexed or referred to, is a full and d of its income and deductions the d Procedures manual except to the as and procedures, according to the ludes the related corresponding.	ting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that this it true statement of all the assets and liabilities and of the herefrom for the period ended, and have been complete the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief electronic filling with the NAIC, when required, that is an e requested by various regulators in lieu of or in addition
David Paul W Presiden		Virginia Hop Senior Vice President, As and Se	sociate General Counsel	David Allen Jacoby Chief Financial Officer
Subscribed and sworn to belo day of	ore me this Feldani	J. 2020	a. Is this an original filing? b. If no. 1. State the amendmen 2. Date filed 3. Number of pages att	it number



ASSETS

			Current Year		Prior Year
		1	2	3 Net Admitted Assets	4 Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
1.	Bonds (Schedule D)	828,817,319		828,817,319	832,648,232
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
0					
3.	Mortgage loans on real estate (Schedule B): 3.1 First liens	4 002 160		4,903,169	5 524 202
		4,903,109		4,903, 109	
4	3.2 Other than first liens				
4.	` '				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less summaries) encumbrances)				
	\$ encumbrances)				
	encumbrances)				
5.	Cash (\$ Schedule E - Part 1), cash equivalents				
٥.	(\$				
	investments (\$2,977,817 , Schedule DA)	42 666 586		42 666 586	5 698 768
6.	Contract loans (including \$ premium notes)				
7.	Derivatives (Schedule DB)			10,020,001	
8.	Other invested assets (Schedule BA)				
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)			891,410,955	
	Title plants less \$ charged off (for Title insurers				
10.	only)				
14.	Investment income due and accrued				8,129,570
15.	Premiums and considerations:	, 0. 0, 200		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,
10.	15.1 Uncollected premiums and agents' balances in the course of collection.				
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)				
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies	24,922,045		24,922,045	24,067,981
	16.3 Other amounts receivable under reinsurance contracts	9,100,302		9,100,302	3,493,673
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	125,299,735	125,299,735		
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,628,999		4,628,999	
24.	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	577,699,149	7,424	577,691,725	531,828,546
26.	Total assets excluding Separate Accounts, Segregated Accounts and	4 044 407 454	405 007 450	4 540 400 005	4 404 005 500
07	Protected Cell Accounts (Lines 12 to 25)	1,641,437,454	125,307,159	1,516,130,295	1,424,265,586
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	1,641,437,454	125,307,159	1,516,130,295	1,424,265,586
	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.	Contingent Note			577,691,725	531,828,546
2502.	Acct Rec - Miscellaneous	7,424	7,424		
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	577,699,149	7,424	577,691,725	531,828,546

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts \$1,369,659,939 (Exh. 5, Line 9999999) less \$		
	included in Line 6.3 (including \$ Modco Reserve)	1,369,659,939	1,318,757,706
	Aggregate reserve for accident and health contracts (including \$ Modoo Reserve)		
3. 4.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve) Contract claims:		
٦.	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)		
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
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)		
	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 \$ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
Э.	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 \$6, 154,687 assumed and \$		
	ceded		
40	9.4 Interest maintenance reserve (IMR, Line 6)	22,166,786	19,470,114
10.	Commissions to agents due or accrued-life and annuity contracts \$ accident and health \$ and deposit-type contract funds \$		
11.	Commissions and expense allowances payable on reinsurance assumed	553 536	570 083
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense		
	allowances recognized in reserves, net of reinsured allowances)		
	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)		
15.1	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
	Net deferred tax liability		
16.	Unearned investment income		
	Amounts withheld or retained by reporting entity as agent or trustee		
19.	Remittances and items not allocated		
	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)	4,615,178	4,425,796
	24.02 Reinsurance in unauthorized and certified (\$		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$		200
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending		
O.F.	24.11 Capital notes \$ and interest thereon \$		
25. 26.	Aggregate write-ins for liabilities	1,403,154,717	1 240 620 017
20. 27.	From Separate Accounts Statement		1,348,639,017
28.	Total liabilities (Lines 26 and 27)	1,403,154,717	1,348,639,017
29.	Common capital stock		2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	577,691,725	
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds		
35. 36.	Unassigned funds (surplus) Less treasury stock, at cost:	(533,/16,14/)	(525,201,9/6)
36.	36.1shares 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)	110,475,578	73,126,569
	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	112,975,578	75,626,569
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,516,130,295	1,424,265,586
	DETAILS OF WRITE-INS		
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)	E77 CO4 70F	E04 000 F4F
3101. 3102.	Contingent Note Surplus		
3102.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	577,691,725	531,828,545
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	2
-1	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less	Current Year	Prior Year
1.	Col. 11)	13,285,525	15,851,694
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	42,953,304	38,341,325
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)		
5. 6.	Separate Accounts net gain from operations excluding unrealized gains or losses Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		
7.			
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	6,434,517	17,087,169
9.	Total (Lines 1 to 8.3)	63,702,669	72,167,988
10.	Death benefits	, ,	
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		
13.	Disability benefits and benefits under accident and health contracts		
14.	Coupons, guaranteed annual pure endowments and similar benefits	10 050 720	0.710.110
15. 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	50,902,233	55,221,962
20.	Totals (Lines 10 to 19)	70,380,031	73,955,492
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part		
00	2, Line 31, Col. 1)	2 054 211	2 147 212
22. 23.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)		
23. 24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)		300
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)	72,434,242	76,103,004
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	(0.701.570)	(2.025.046)
30.	Line 28)	(8,731,373)	(3,935,016)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29		
01.	minus Line 30)	(8,731,573)	(3,935,016)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	150, 195	3,260,878
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before	(0.004.700)	(7.405.004)
	realized capital gains or (losses) (Line 31 minus Line 32)	(8,881,768)	(7, 195, 894)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$	(1 204 056)	217 402
35.		(1,284,956)	217,492
33.	CAPITAL AND SURPLUS ACCOUNT	(10,100,724)	(0,370,402)
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	75,626,569	52,960,442
37.	Net income (Line 35)	(10,166,724)	(6,978,402)
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$		
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	3,029,704	4,576,871
41.	Change in nonadmitted assets		
42. 43.	Change in liability for reinsurance in unauthorized and certified companies Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve		
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)		
51.	Surplus adjustment:		
	51.2 Transferred to capital (Stock Dividend)		
52.	51.4 Change in surplus as a result of reinsurance Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	47,712,540	30,787,863
54.	Net change in capital and surplus for the year (Lines 37 through 53)	37,349,008	22,666,128
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	112,975,578	75,626,569
	DETAILS OF WRITE-INS		
	Funds Withheld Miscellaneous Income		17,087,169
	Summary of remaining write-ins for Line 8.3 from overflow page		
	Totals (Lines 08:301 thru 08:303 plus 08:398)(Line 8:3 above)	6,434,517	17,087,169
	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		
5301.	Tax Sharing Agreement		3,943,091
	Contingent Note Surplus		
E202			
5398.	Summary of remaining write-ins for Line 53 from overflow page	47,712,540	30,787,863

CASH FLOW

	OAOIII LOW		
		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance		1,077,620
2.	Net investment income		38,454,809
3.	Miscellaneous income	(854,280)	23,766,337
4.	Total (Lines 1 through 3)		63,298,766
5.	Benefit and loss related payments	15,277,334	19,067,156
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,080,657	2,235,987
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)		
10.	Total (Lines 5 through 9)	17,357,991	21,303,143
11.	Net cash from operations (Line 4 minus Line 10)	35,757,598	41,995,623
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	210,403,082	76,201,146
	12.2 Stocks		
	12.3 Mortgage loans	572,202	533 , 159
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	210,975,284	76,734,305
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	207,563,314	123,230,648
	13.2 Stocks		
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	207,563,314	123,230,648
14.	Net increase (decrease) in contract loans and premium notes		1,022,172
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		(47,518,515
		1,210,000	(,0.0,0.0
10	Cash provided (cashied):		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)		(3,138,804
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,833)	(3, 138, 804
	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)	36,967,818	(8,661,696
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	5,698,768	14,360,464
	19.2 End of year (Line 18 plus Line 19.1)	42,666,586	5,698,768
	upplemental disclosures of cash flow information for non-cash transactions:		
	1. Settled receivable assumed reinsurance obligation	(3 289 873)	20,838,390 (1,724,112

Note: Supple	emental disclosures of cash flow information for non-cash transactions:		
20.0001. Se	ttled receivable assumed reinsurance obligation		20,838,390
20.0002. Se	ttled payable assumed reinsurance obligation	(3,289,873)	(1,724,112)
	, ,	1	, , , , ,

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		ANAL 1313 OF			2 OF BOSINE					
		1	2	3	4	5	6	7	8	9
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	13,285,525	13,285,525							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	42,953,304	42,953,304							
4.	Amortization of Interest Maintenance Reserve (IMR)	1,029,323	1,029,323				L			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	, ,,,,,	, , , , ,					XXX		
6.	Commissions and expense allowances on reinsurance ceded							XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
0.	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	6.434.517	6.434.517							
9.	Totals (Lines 1 to 8.3)	63,702,669	63,702,669							
10.	Death benefits	8,619,059	8,619,059				XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	J					XXX	XXX		
12.	Annuity benefits		XXX	XXX			XXX	XXX		XXX
12. 13.	Disability benefits and benefits under accident and health contracts							XXX		
	Coupons, quaranteed annual pure endowments and similar benefits							XXX XXX		
14.		40.050.700	10 050 700							
15.	Surrender benefits and withdrawals for life contracts	10,858,739	10,858,739		-		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds							XXX		
18.	Payments on supplementary contracts with life contingencies		FO. 000. 000				XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	50,902,233	50,902,233					XXX		
20.	Totals (Lines 10 to 19)	70,380,031	70,380,031					XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									xxx
22.	Commissions and expense allowances on reinsurance assumed	2,054,211	2,054,211					XXX		
23.	General insurance expenses and fraternal expenses						ļ ļ			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	ļ								
25.	Increase in loading on deferred and uncollected premiums							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)	72,434,242	72,434,242							
29.	Net gain from operations before dividends to policyholders, refunds to members and	, ,	, ,							
	federal income taxes (Line 9 minus Line 28)	(8,731,573)	(8,731,573)							
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)	(8,731,573)	(8,731,573)							
32.	Federal income taxes incurred (excluding tax on capital gains)	150, 195	150, 195							
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)	(8,881,768)	(8,881,768)							
34	Policies/certificates in force end of year	(5,55.,700)	(5,55.,700)					XXX		
01.	DETAILS OF WRITE-INS							7///		
08 301	Funds Withheld Miscellaneous Income	6,434,517	6,434,517							
	ruius Withheld Wiscerlaneous Income									
08.303							†			
	Summary of remaining write-ins for Line 8.3 from overflow page						†			
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,434,517	6,434,517							
		0,434,01/	0,404,01/		+				+	
2701.							-			
2702.							-			
2703.										
	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)

	ANA	ILYSIS OF	OPERAII	ON2 BY L	INE2 OF B	OSINE 22	- טעועוועווי	JAL LIFE IN	SURANC	E (5)			
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	13,285,525						13,285,525					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	42,953,304						42,953,304					
4.	Amortization of Interest Maintenance Reserve (IMR)	1,029,323						1,029,323					
5.	Separate Accounts net gain from operations excluding unrealized gains or												
	losses												
6.	Commissions and expense allowances on reinsurance ceded												
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts	6,434,517						6,434,517					
_	8.3 Aggregate write-ins for miscellaneous income	63.702.669				1		63.702.669		_		-	
9.	Totals (Lines 1 to 8.3)							-, , -		 			
10.	Death benefits	8,619,059						8,619,059					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
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	40.050.700						40.000.700					
15.	Surrender benefits and withdrawals for life contracts	10,858,739						10,858,739					
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds												
18.	Payments on supplementary contracts with life contingencies	FO 000 000											
19.	Increase in aggregate reserves for life and accident and health contracts	50,902,233						50,902,233					
20.	Totals (Lines 10 to 19)	70,380,031						70,380,031					
21.	Commissions on premiums, annuity considerations and deposit-type												XXX
00	contract funds (direct business only)	2,054,211						2,054,211					XXX
22.	Commissions and expense allowances on reinsurance assumed	2,004,211						2,034,211					
23. 24.	General insurance expenses												
24. 25.	Increase in loading on deferred and uncollected premiums												
-													
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Totals (Lines 20 to 27)	72,434,242						72,434,242					
28.		12,434,242						12,434,242					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(8,731,573)						(8.731.573)					
30.	Dividends to policyholders and refunds to members	(0,731,373)						(0,731,373)					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(8,731,573)						(8,731,573)					
32.	Federal income taxes incurred (excluding tax on capital gains)	150. 195						150.195					
33.	Net gain from operations after dividends to policyholders, refunds to	100, 100						100, 100					
33.	members and federal income taxes and before realized capital gains or												
1	(losses) (Line 31 minus Line 32)	(8,881,768)						(8,881,768)					
34.	Policies/certificates in force end of year												
	DETAILS OF WRITE-INS				1								
08.301	Funds Withheld Miscellaneous Income	6,434,517						6,434,517					
08.302													
08.303													
	Summary of remaining write-ins for Line 8.3 from overflow page												
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,434,517						6,434,517					
2701.													
2702.													
2703.													
	Summary of remaining write-ins for Line 27 from overflow page						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												
	de averagina emerciate for averaged alone included in Line 1	1		II.		1					ı		

(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 **NONE**

Analysis of Operations by Lines of Business - Individual Annuities ${f N}$ ${f O}$ ${f N}$ ${f E}$

Analysis of Operations by Lines of Business - Group Annuities ${f N}$ ${f O}$ ${f N}$ ${f E}$

Analysis of Operations by Lines of Business - Accident and Health ${f N}$ ${f O}$ ${f N}$ ${f E}$

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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

ANAL 1313 OF INCREASE IN RESERVES DURING THE TEAR - INDIVIDUAL LIFE INSURANCE "												
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)												
(Net of Reinsurance Ceded)												
Reserve December 31 of prior year	1,318,757,706						1,318,757,706					
Tabular net premiums or considerations	13,285,525						13,285,525					
Present value of disability claims incurred												
Tabular interest	52,198,004						52,198,004					
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)	24,931,019						24,931,019					
8. Totals (Lines 1 to 7)	1,409,172,254						1,409,172,254					
9. Tabular cost	20,034,517						20,034,517					
10. Reserves released by death	8,619,059						8,619,059					
11. Reserves released by other terminations (net)	10,858,739						10,858,739					
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)	39,512,315						39,512,315					
15. Reserve December 31 of current year	1,369,659,939						1,369,659,939					
Cash Surrender Value and Policy Loans	, , , , , , , , , , , , , , , , , , , ,											
16. CSV Ending balance December 31, current year	523,589,383						523,589,383					
17. Amount Available for Policy Loans Based upon Line 16 CSV	.,,,,,,,,,						.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					

⁽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 ${f N}$ ${f O}$ ${f N}$ ${f E}$

Analysis of Increase in Reserves During the Year - Individual Annuities ${f N} \ {f O} \ {f N} \ {f E}$

Analysis of Increase in Reserves During the Year - Group Annuities ${f N}$ ${f O}$ ${f N}$ ${f E}$

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a)22,841	22,841
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)41,412,242	41,662,332
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)		
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)243,955	240,572
4.	Real estate		
5	Contract loans	739,251	739,251
6	Cash, cash equivalents and short-term investments	(e)288,069	288,069
7	Derivative instruments		
8.	Other invested assets		
9.	Aggregate write-ins for investment income		239
10.	Total gross investment income	42,706,358	42,953,304
11.	Investment expenses		(g)
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)	T	42,953,304
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income		
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)		239
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) Inclu	udes \$1,974,005 accrual of discount less \$2,110,441 amortization of premium and less \$943,3	48 paid for accrued int	erest on purchases.
(b) Inclu	udes \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued div	vidends on purchases.
(c) Inclu	udes \$accrual of discount less \$58,911 amortization of premium and less \$	paid for accrued int	erest on purchases.
(d) Inclu	udes \$ for company's occupancy of its own buildings; and excludes \$ interest on en	cumbrances.	
(e) Inclu	udes \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued int	erest on purchases.
(f) Inclu	des \$ accrual of discount less \$ amortization of premium.		
(a) Incl	investment expanses and [®]		7
(g) inclu	udes \$investment expenses and \$ investment taxes, licenses and fees, excluding for	ederal income taxes, att	ributable to

EXHIBIT OF CAPITAL GAINS (LOSSES)

(h) Includes \$ interest on surplus notes and \$ interest on capital notes.

(i) Includes \$ _____ depreciation on real estate and \$ _____ depreciation on other invested assets.

	ЕЛПІВІІ	OF CAPI	I AL GAIN	3 (LU33E	.J)	
		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	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)	4, 139, 906		4, 139, 906		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
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			297		
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	4,140,203		4,140,203		
	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)					

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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

	EXHIBIT - 1 PAR	I 1 - PREM	IUMS AND	ANNUITY	CONSIDE	RATIONS F			ENI AND	HEALIH C	ONTRACTS	5	
		1	2	Ordinary 5			Insurance Group Accident and Health				h	11	12
		1	2	3	4		6	7 7	8	9	10	Aggregate of All	Fraternal
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business	(Fraternal Benefit Societies Only)
	FIRST YEAR (other than single)					,				,			,
1. 2.	Uncollected Deferred and accrued									-			
3.	Deferred, accrued and uncollected:												
	3.1 Direct												
	3.3 Reinsurance ceded												
4.	3.4 Net (Line 1 + Line 2)									-			
5.										-			
	Collected during year:												
	6.1 Direct												
	6.3 Reinsurance ceded												
_	6.4 Net												
7.	Line 5 + Line 6.4												
8. 9.	Prior year (uncollected + deferred and accrued - advance) First year premiums and considerations: 9.1 Direct									-			
	9.2 Reinsurance assumed												
	9.3 Reinsurance ceded												
	9.4 Net (Line 7 - Line 8)									-			
10.	SINGLE Single premiums and considerations: 10.1 Direct												
	10.2 Reinsurance assumed												
	10.3 Reinsurance ceded												
	10.4 Net												
	Uncollected												
	Deferred and accrued												
13.	Deferred, accrued and uncollected: 13.1 Direct												
	13.2 Reinsurance assumed												
	13.3 Reinsurance ceded												
1.4	13.4 Net (Line 11 + Line 12)												
	Line 13.4 - Line 14												
	Collected during year:												
	16.1 Direct	40.005.505		40.005.505						-			
	16.2 Reinsurance assumed	13,285,525		13,285,525									
	16.4 Net	13,285,525		13,285,525									
17.	Line 15 + Line 16.4	13,285,525		13,285,525									
18.	Prior year (uncollected + deferred and accrued - advance)												
19.	Renewal premiums and considerations: 19.1 Direct												
	19.2 Reinsurance assumed	13,285,525		13,285,525									
	19.3 Reinsurance ceded	40 OOF FOR		10 005 505						-			
	19.4 Net (Line 17 - Line 18)	13,285,525		13,285,525									
20.	Total premiums and annuity considerations: 20.1 Direct												
	20.2 Reinsurance assumed	13,285,525		13,285,525									
	20.3 Reinsurance ceded	13,285,525		13,285,525						-		}	
	20.4 INCL (LITTES 3.4 + 10.4 + 13.4)	13,283,325		13,283,325					I	1	1	1	

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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

			10L ALLO	WAITOLS A	IND COM	MISSIONS II	Insur			ii <i>y)</i>			
		1	2	Ordin	ary	5	Gro	oup		Accident and Health		11	12
		Total Industrial Life				Credit Life (Group and Individual)	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
-		rotar	industriai Life	Life insurance	Annuities	and individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	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												
	23.2 Reinsurance assumed												
	23.3 Net ceded less assumed												
24.	Single:												
	24.1 Reinsurance ceded												
	24.2 Reinsurance assumed												
	24.3 Net ceded less assumed												
25.	Renewal:												
	25.1 Reinsurance ceded												
	25.2 Reinsurance assumed	2,054,211		2,054,211									
	25.3 Net ceded less assumed	(2,054,211)		(2,054,211)									
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)												
	26.2 Reinsurance assumed (Page 6, Line 22)	2,054,211		2,054,211									
	26.3 Net ceded less assumed	(2,054,211)		(2,054,211)									
	COMMISSIONS INCURRED (direct business only)	, , ,		, , ,									
27.	First year (other than single)												
	Single												
29.													
	Deposit-type contract funds												
	Totals (to agree with Page 6, Line 21)												

Exhibit 2 - General Expenses **NONE**

Exhibit 3 - Taxes, Licenses and Fees **NONE**

Exhibit 4 - Dividends or Refunds **NONE**

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

		<u> </u>	<u> </u>	OOMMA	<u> </u>
1	2	3	4	5 Credit (Group and	6
Valuation Standard	Total	Industrial	Ordinary	Individual)	Group
LIFE INSURANCE:					
0100001. 1980 CSO ANB 4.00% CRVM 2006-2008	897,926,297		897,926,297		
0100002. 1980 CS0 ANB 4.50% CRVM 2005	107,858,052		107,858,052		
0100003. 2001 CSO ANB 4.00% CRVM 2008	84,654,226		84,654,226		
0100004. 2001 CSO Pref ANB 4.00% CRVM 2008	232,859,967		232,859,967		
0199997. Totals (Gross)	1,323,298,542		1,323,298,542		
0199998. Reinsurance ceded					
0199999. Life Insurance: Totals (Net)	1,323,298,542		1,323,298,542		
0299998. Reinsurance ceded	, , , , , , ,	XXX	, , , , , ,	XXX	
0299999. Annuities: Totals (Net)		XXX		XXX	
0399998. Reinsurance ceded		7001		7000	
0399999. SCWLC: Totals (Net)					
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0599998. Reinsurance ceded				1	
0599999. Disability-Active Lives: Totals (Net)					
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)					
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premuims over					
corresponding gross premuims on respective					
policies, computed according to the standard					
of valuation required by this state			46,361,397		
0799997. Totals (Gross)	46,361,397		46,361,397		
0799998. Reinsurance ceded	40.004.000		40.004.007		
0799999. Miscellaneous Reserves: Totals (Net)	46,361,397		46,361,397		
				 	
				 	
······					
	<u> </u>			tt	
······					
	<u> </u>			†	
				†	
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				†	
	<u> </u>		†	†	
······			†	†	
······				†	
	<u> </u>		†	tt	
9999999. Totals (Net) - Page 3, Line 1	1,369,659,939		1,369,659,939	 	
Joseph I Viais (IVEI) - 1 aye 3, LIIIE I	1,308,838,838		1,309,609,939	1	

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes	[] N	lo [X]	l
1.2	If not, state which kind is issued.					
	Assumed Business Only					
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes	[] N	lo [X]	
2.2	If not, state which kind is issued.		-	-		
	Assumed Business Only					
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes	[X	1 N	lo []	l
	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	[] N	lo [X]	l
	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?					l
	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: \$\text{\$\text{\$\text{\$}}\$}\$					
	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?					
	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?					
	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	[] N	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	Valuation	on Basis	4
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
	<u> </u>		
9999999 - Total (Column 4, only)			
333333 - Total (Column 4, Only)			l .

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts **NONE**

Exhibit 7 - Deposit-Type Contracts **NONE**

Exhibit 8 - Contract Claims - Part 1 - Liability End of Current Year **NONE**

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2		Ordinary		6	Gro	up		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
Settlements During the Year:	Total	(α)	(b)	individual Amulies	Contracts	and marvidual)	(C)	Aimuilles	Group	and individual)	Other
1.1 Direct											
1.2 Reinsurance assumed	8.619.059		8,619,059								
1.3 Reinsurance ceded											
1.4 Net	(d)8,619,059		8,619,059								
Liability December 31, current year from Part 1: 2.1 Direct											
2.2 Reinsurance assumed											
2.3 Reinsurance ceded											
2.4 Net											
Amounts recoverable from reinsurers December 31, currer year											
Liability December 31, prior year 4.1 Direct	:										
4.2 Reinsurance assumed											
4.3 Reinsurance ceded											
4.4 Net											
Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct											
6.2 Reinsurance assumed			8,619,059								
6.3 Reinsurance ceded											
6.4 Net	8,619,059		8,619,059								

(a) including matured chaowinents (but not guaranteed armadi pare chaowinents) amounting to \$\phi\$		πι Επιο τ. τ, ψ	III LIIIC 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(b) 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.
(c) 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.
(d) Includes \$ premiums waived under total and permanent disability benef	fits.		

EXHIBIT OF NON-ADMITTED ASSETS

	1 2						
		Current Year Total	Prior Year Total	Change in Total Nonadmitted Assets			
		Nonadmitted Assets	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	-					
7.	Derivatives (Schedule DB)						
8.	Other invested assets (Schedule BA)						
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)						
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						
	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						
	Current federal and foreign income tax recoverable and interest thereon						
	Net deferred tax asset			(3,029,705)			
19.	Guaranty funds receivable or on deposit			, , , ,			
20.	Electronic data processing equipment and software						
21.	Furniture and equipment, including health care delivery assets						
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						
25.	Aggregate write-ins for other than invested assets			(7.424)			
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts	, TET		(1,424)			
	(Lines 12 to 25)						
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		400,070,000	(0.007.400)			
28.	Total (Lines 26 and 27)	125,307,159	122,270,030	(3,037,129)			
	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.	Accounts Receivable - Miscellaneous	7,424		(7,424)			
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)	7,424		(7,424)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Cape Verity I, Inc. ("Cape Verity I" or "the Company") is a special purpose captive organized under the laws of the State of Iowa, and is a wholly-owned subsidiary of Accordia Life and Annuity Company ("Accordia"). The accompanying financial statements of Cape Verity I, Inc. are presented on the basis of accounting practices prescribed or permitted by the Insurance Division, Department of Commerce, of the State of Iowa (Iowa Department). The National Association of Insurance Commissioners ("NAIC") Accounting Practices & Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Iowa Department.

Pursuant to Iowa Administrative Code ("IAC") Section 191-99.11(3), Limited Purpose Subsidiary Life Insurance Company, the Company has included as an admitted asset the outstanding principal amount of a Variable Funding Puttable Note (contingent note) serving as collateral for reinsurance credit taken by an affiliated cedant in connection with a reinsurance agreement entered into between the Company and the affiliated cedant. The contingent note was issued by CVI Issuer LLC, and is held for the benefit of the affiliated cedant. The contingent note is not included as a risk-based asset in the Company's risk-based capital calculation.

A reconciliation of the Company's net income (loss) and statutory surplus between practices prescribed and permitted by the State of Iowa and NAIC SAP is shown below.

	SSAP#	F/S Page	F/S Line #	2019	2018
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$(10,166,724)	\$(6,978,402)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (10,166,724)	\$ (6,978,402)
Surplus					·
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 112,975,578	\$ 75,626,569
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
	SSAP 4	3	31	577,691,725	531,828,545
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ (464,716,147)	\$ (456,201,976)

If the Company had not been permitted to include the contingent note in surplus, the Company's risk-based capital would have been below Mandatory Control Level.

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Reinsurance treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61R – *Life, Deposit-Type and Accident and Health Reinsurance* and are carried as a deposit liability, net income and expenses are shown in the aggregate write in line on the summary of operations. Expenses incurred in connection with acquiring new insurance business, including the acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies, as applicable:

- (1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.
- (2) Bonds not backed by other loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.
- (3) The Company does not have any common stock.
- (4) The Company does not have any preferred stock.
- (5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP 43-R Loan-backed and Structured Securities. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.
- (7) The Company does not have any investments in affiliates
- $\begin{tabular}{ll} (8) & The Company does not have any investments in joint ventures. \end{tabular}$
- (9) The Company does not have any derivative instruments.
- (10) The Company has no accident and health business and therefore no premium deficiency calculation.
- (11) The Company has no accident and health business and therefore no unpaid losses or loss adjustment expenses.
- (12) The Company does not carry any fixed assets.
- (13) The Company does not have any pharmaceutical rebate receivables.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

D. Going Concern

There is no substantial doubt about the Company's ability to continue as a going concern.

- 2. Accounting Changes and Corrections of Errors None
- 3. Business Combinations and Goodwill Not Applicable
- 4. Discontinued Operations Not Applicable
- 5. Investments
 - A. Mortgage Loans, including Mezzanine Real Estate Loans
 - (1) There were no new mortgage loans as of December 31, 2019
 - (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive for insured or guaranteed or purchase money mortgages was: 62.04%
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total None
 - (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

As of December 31, 2019 and December 31, 2018 mortgage loans totaled \$4,903,169 and \$5,534,282, respectively, with all non-insured commercial mortgages under 30 days past due.

				Residential		Com	merical		
			Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	Cu	rrent Year							
	1.	Recorded Investment (All)							
		(a) Current	\$	\$	\$	\$	\$ 4,903,169	\$	\$4,903,169
		(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	%	%	9	6%	s%	%	%
	5.	Participant or Co-lender in a Mortgage Loan Agreement							
		(a) Recorded investment.	\$	\$	\$	\$	\$	\$	\$
b.	Pri	or Year							
	1.	Recorded Investment							
		(a) Current	\$	\$	\$	\$	\$ 5,534,282	\$	\$ 5,534,282
		(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	%	%	9	6%	s%	%	%
	5.	Participant or Co-lender in a Mortgage Loan Agreement							
		(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

Notes to the Financial Statements

5. Investments (Continued)

- (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 Not Applicable
- (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 None
- (7) Allowance for credit losses Not Applicable
- (8) Mortgage loans derecognized as a result of foreclosure Not Applicable
- (9) Policy for recognizing interest income and impaired loans Not Applicable
- B. Debt Restructuring Not Applicable
- C. Reverse Mortgages Not Applicable
- D. Loan-Backed Securities
 - (1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company has not recognized an OTTI charge on loan-backed securities as of December 31, 2019, and December 31, 2018, respectively.
 - (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) None
 - (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities None
 - (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

		Amount
a.	The aggregate amount of unrealized losses:	
	1. Less than 12 months	\$(170,258)
	2. 12 months or longer	\$(530,436)
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 months	\$ 3,845,655
	2. 12 months or longer	\$ 14,352,518

- (5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating, and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security's underlying collateral, d) the payment structure of the security and 3) the length of time and extent to which the fair value has been less than amortized cost of the security.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- J. Real Estate Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) Not Applicable
- L. Restricted Assets Not Applicable
- M. Working Capital Finance Investments Not Applicable
- N. Offsetting and Netting of Assets and Liabilities Not Applicable
- O. 5GI Securities Not Applicable
- P. Short Sales Not Applicable
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs		
(2) Aggregate Amount of Investment Income	\$2,923,962	\$

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of December 31, 2019, and December 31, 2018, respectively.

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies (Continued)

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairments in joint ventures, partnerships, or limited liability companies as of December 31, 2019, and December 31, 2018, respectively.

7. Investment Income

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of December 31, 2019, and December 31, 2018, respectively.

8. Derivative Instruments - Not Applicable

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

The net deferred tax asset/(liability) at December 31, 2019, and the change from the prior year-end are comprised of the following components:

(1) Change between years by tax character

			2019			2018		Change				
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
		Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)		
(a)	Gross deferred tax assets	\$ 138,518,454	\$	\$ 138,518,454	\$ 138,556,969	\$	\$ 138,556,969	\$(38,515)	\$	\$(38,515)		
(b)	Statutory valuation allowance adjustments											
(c)	Adjusted gross deferred tax assets (1a - 1b)	138,518,454		138,518,454	138,556,969		138,556,969	(38,515)		(38,515)		
(d)	Deferred tax assets nonadmitted	125,299,734		125,299,734	122,270,030		122,270,030	3,029,704		3,029,704		
(e)	Subtotal net admitted deferred tax asset (1c - 1d)	\$ 13,218,720	\$	\$ 13,218,720	\$ 16,286,939	\$	\$ 16,286,939	\$(3,068,219)	\$	\$(3,068,219)		
(f)	Deferred tax liabilities	13,171,249	47,471	13,218,720	16,224,975	61,964	16,286,939	(3,053,726)	(14,493)	(3,068,219)		
(g)	Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 47,471	\$ (47,471)	\$ -	\$ 61,964	\$ (61,964)	\$ -	\$ (14,493)	\$ 14,493	\$ -		

The ultimate realization of deferred tax assets depends on the generation of future taxable income during the periods in which the temporary differences are deductible and prior to the expiration of capital loss, net operating loss and tax credit carry-forwards. Management considers the scheduled reversal of deferred tax liabilities (including the impact of available carry-back and carry-forward periods), projected taxable income, and tax planning strategies in making this assessment. Management believes it is more likely than not that all deferred tax assets will be realized based on projected taxable income and available tax planning strategies. There were no tax planning strategies used related to reinsurance.

(2) Admission calculation components SSAP No. 101

			2019			2018		Change			
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
		Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)	
(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 (lesser of 2(b)1 and 2(b)2 below)										
	Adjusted gross deferred tax assets expected to be realized following the balance sheet date										
	Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	16,836,056	XXX	XXX	11,343,985	XXX	XXX	5,492,071	
(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	13,171,249	47,471	13,218,720	16,224,975	61,964	16,286,939	(3,053,726)	(14,493).	(3,068,219)	
(d)	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 13,171,249	\$ 47,471	\$ 13,218,720	\$ 16,224,975	\$ 61,964	\$ 16,286,939	\$ (3,053,726)	\$ (14,493)	\$ (3,068,219)	

(3) Ratio used as basis of admissibility

	2019	2018
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,449.889%	997.569%

(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above. \$... 112,240,372 . \$..... 75,626,569

Notes to the Financial Statements

9. Income Taxes (Continued)

- (4) Impact of tax-planning strategies
 - (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

		20)19	20)18	Change			
		(1)	(2)	(3)	(4)	(5)	(6)		
		Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)		
1.	Adjusted gross DTAs amount from Note 9A1(c)	\$ 138,518,454	\$	\$ 138,556,969	\$	\$ (38,515)	\$		
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%		
3.	Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 13,218,720	\$	\$ 16,286,939	\$	\$ (3,068,219)	\$		
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%		

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? $\underline{\text{NO}}$

B. Regarding Deferred Tax Liabilities That Are Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Major Components of Current Income Taxes Incurred

			(1)	(2)	(3)
urrent	income taxes incurred consist of the following major components:	2	2019	2018	Change (1-2)
. Cu	rrent Income Tax				
(a)	Federal	\$	150,195	\$ 3,260,878	\$(3,110,683
(b)	Foreign				
(c)	Subtotal	\$	150,195	\$3,260,878	\$(3,110,683
(d)	Federal income tax on net capital gains		1,699,165	682,213	1,016,952
(e)	Utilization of capital loss carry-forwards				
(f)	Other				
(g)	Federal and foreign income taxes incurred	\$	1,849,360	\$ 3,943,091	\$(2,093,731
			(1)	(2)	(3)
urrent	income taxes incurred consist of the following major components:	2	2019	2018	Change (1-2)
. De	ferred Tax Assets				
(a)	Ordinary				
	(1) Discounting of unpaid losses	\$\$		\$	\$
	(2) Unearned premium reserve				
	(3) Policyholder reserves	2	29,381,039	28,368,943	1,012,096
	(4) Investments				
	(5) Deferred acquisition costs		3,930,113	4,980,724	(1,050,61
	(6) Policyholder dividends accrual				
	(7) Fixed assets				
	(8) Compensation and benefits accrual				
	(9) Pension accrual				
	(10) Receivables - nonadmitted				
	(11) Net operating loss carry-forward				
	(12) Tax credit carry-forward				
	(13) Other (including items less than 5% of total ordinary tax assets)	10	05,207,302	105,207,302	
	(99) Subtotal	\$1	38,518,454	\$ 138,556,969	\$(38,515
(b)	Statutory valuation allowance adjustment				
(c)					3,029,704
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$	13,218,720	\$ 16,286,939	\$(3,068,219
(e)					
	(1) Investments	\$		\$	\$
	(2) Net capital loss carry-forward				
	(3) Real estate				
	(4) Other (including items <5% of total capital tax assets)				
	(99) Subtotal	\$		\$	\$
(f)	Statutory valuation allowance adjustment				
(g)	Nonadmitted				
(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)				
	Admitted deferred tax assets (2d + 2h)	\$			

Notes to the Financial Statements

9. Income Taxes (Continued)

				(1)		(2)	(3)
Curr	ent i	ncom	e taxes incurred consist of the following major components:		2019	2018	Change (1-2)
3.	Deferred Tax Liabilities						
	(a)	Ordi	nary				
		(1)	Investments	\$	20,117	\$ 881,988	\$(861,871)
		(2)	Fixed assets				
		(3)	Deferred and uncollected premium				
		(4)	Policyholder reserves		13,151,132	15,342,987	(2,191,855)
		(5)	Other (including items <5% of total ordinary tax liabilities)				
			(99) Subtotal	\$\$	13,171,249	\$ 16,224,975	\$(3,053,726)
	(b)	Capi	ital				
		(1)	Investments	\$\$	47,471	\$61,964	\$(14,493)
		(2)	Real estate				
		(3)	Other (including items <5% of total capital tax liabilities)				
			(99) Subtotal	\$	47,471	\$ 61,964	\$(14,493)
	(c) Deferred tax liabilities (3a99 + 3b99)			\$		\$16,286,939	
4.	4. Net deferred tax assets/liabilities (2i - 3c)		\$	-	\$ -	\$ -	

The Tax Cuts and Jobs Act ("TCJA") reduces the corporate tax rate to 21%, effective January 1, 2018. In addition, the TCJA resulted in the Company recording a deferred tax asset and liability of \$16 million related to the reserves transition adjustment for the year ended December 31, 2017. The Company booked an additional \$1 million related to the reserves transition adjustment for the year ended December 31, 2018 to true up the estimate booked as of December 31, 2017.

The change in deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

		12/31/2019			12/31/2018			
	Ordinary	Capital	Total	Ordinary	Capital	Total	Change	
Total deferred tax assets (admitted and nonadmitted)	138,518,454	-	138,518,454	138,556,969	-	138,556,969	(38,515)	
Total deferred tax liabilities	13,218,720	47,471	13,266,191	16,224,975	61,964	16,286,939	(3,020,748)	
Net deferred tax asset	125,299,734	(47,471)	125,252,263	122,331,994	(61,964)	122,270,030	2,982,233	
Tax effect of unrealized (gains) / losses							-	
Change in net deferred income tax							2,982,233	

D. Among the More Significant Book to Tax Adjustments

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

	2019	Effective Tax Rate
Provision computed at statutory rate	\$ (1,746,647)	21.000%
IMR	 566,301	-6.809
Total	\$ (1,180,346)	14.191%
	2019	Effective Tax Rate
Federal and foreign income taxes incurred	\$ 150,196	-1.806%
Realized capital gains (losses) tax	 1,699,165	-20.429
Change in net deferred income taxes	 (3,029,705)	36.426
Total statutory income taxes	\$ (1,180,344)	14.191%

E. Operating Loss and Tax Credit Carryforwards

- (1) At December 31, 2019, the Company does not have any net operating loss carry-forwards, capital loss carry-forwards or foreign tax credits.
- (2) Income tax expense available for recoupment

As a result of recent tax reform (TCJA), the Company can no longer carry back future losses, therefore there are no available taxes for recoupment.

(3) Deposits admitted under IRC Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

- (1) The Company will file a consolidated Federal income tax return with Commonwealth Annuity and Life Insurance Company ("CwA"), Accordia Life and Annuity Company ("Accordia"), Cape Verity II, Inc., Cape Verity III, Inc., Gotham Re, Inc., Forethought National Life Insurance Company, Forethought Life Insurance Company and First Allmerica Financial Life Insurance Company for the period ending December 31, 2019. The Company is a party to a written agreement, which sets forth the manner in which the total combined Federal income tax is allocated to each entity within the consolidated group. Pursuant to this agreement, Accordia is obligated to perform all of the Company's tax sharing obligations and is entitled to accept all of the Company's tax sharing benefits. Accordingly, any current taxes payable or receivable of the Company are reflected by Accordia.
- (2) The IRS routinely audits the Company's federal income tax returns, and when appropriate, provisions are made in the financial statements in anticipation of the results of these audits. The Company believes that its income tax filing positions and deductions will be sustained on audit, and does not anticipate any adjustments that will result in a material, adverse effect on the Company's financial condition, results of operations, or cash flow. Therefore, no reasonable estimate can be made for tax loss contingencies and none has been recorded.
- G. Federal or Foreign Income Tax Loss Contingencies Not Applicable
- H. Repatriation Transition Tax (RTT) Not Applicable

Notes to the Financial Statements

9. Income Taxes (Continued)

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. Nature of Relationships

Cape Verity I, Inc. was formed on August 15, 2013 and commenced business as a limited purpose subsidiary life insurance company domiciled and licensed in the state of Iowa. All outstanding shares of the Company's common stock are directly owned by Accordia, a stock life insurance company domiciled in the state of Iowa. All outstanding shares of Accordia are owned by Commonwealth, an insurance company incorporated in the state of Massachusetts. Accordia carries the Company at its statutory net worth, as prescribed in the Securities Valuations Office Purposes and Procedures manual. Accordia is an indirect wholly owned subsidiary of Global Atlantic Financial Group ("GAFG").

The Company has no affiliated investments as of December 31, 2019.

B. Detail of Transactions Greater than ½ of 1% of total admitted assets

During 2019, bonds and cash with an aggregate value of \$7,635,133 were transferred between the Company and Forethought Life Insurance Company ("FLIC"). The sales consideration of securities between the Company and FLIC was at its fair value on the transaction date..

- C. Amount of Transactions & Effects of Change in Terms of Intercompany Arrangements Not Applicable
- D. Amounts Due to or From Related Parties

As of December 31, 2019, the Company reported \$0 receivable from affiliates and \$0 due to affiliates. All intercompany balances to or from parent, subsidiaries, and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements

- E. Guarantees or Contingencies Not Applicable
- F. Management, Service Contracts, Cost Sharing Arrangement

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, and risk management services. The Company did not record expenses for these agreements at December 31, 2019.

G. Nature of Relationships that Could Affect Operations

The Company's various affiliated relationships and agreement/transactions are discussed above in Note 10. The operating results and financial position of the Company as reported in these financial statements would not be significantly different from those that would have been obtained if the Company were autonomous.

- H. Amount Deducted for Investment in Upstream Company Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies Not Applicable
- K. Foreign Subsidiary Value Using CARVM Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method Not Applicable
- M. All SCA Investments Not Applicable
- N. Investment in Insurance SCAs Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking Not Applicable

11. Debt

- A. Debt, Including Capital Notes Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

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

- 1. The Company has 25,000 shares authorized, issued and outstanding. All shares are common stock.
- 2. The Company has no preferred stock authorized.
- 3. The payment of dividends by the Company to its parent is regulated under lowa law. Under lowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the lowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
- 4. As of December 31, 2019 and December 31, 2018, no dividends were paid to Accordia.
- 5. lowa law provides that a Limited Purpose Subsidiary Life Insurance Company ("LPS") may pay dividends that do not decrease the capital of the LPS below the minimum capital and surplus requirements designated by the commissioner of the lowa Department, provided that payment of such dividend would not jeopardize the ability of the LPS to fulfill its obligations.
- 6. The unassigned surplus is held for the benefit of the Company's shareholder.
- 7. There were no unpaid advances to surplus.
- 8. Stock Held for Special Purposes

No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.

9. There were no changes in balances of special surplus.

Notes to the Financial Statements

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

10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$0 at December 31, 2019, and December 31, 2018, respectively.

- 11. Company-Issued Surplus Debentures or Similar Obligations Not Applicable
- 12. Impact of Any Restatement Due to Prior Quasi-Reorganizations Not Applicable
- 13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years Not Applicable

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments Not Applicable
- B. Assessments

Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.

- (2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges None
- (3) Guaranty fund liabilities and assets related to long-term care insolvencies Not Applicable
- C. Gain Contingencies Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits Not Applicable
- E. Joint and Several Liabilities Not Applicable
- F. All Other Contingencies Not Applicable

15. Leases

- A. Lessee Operating Lease Not Applicable
- B. Lessor Leases Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

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

- A. Transfers of Receivables Reported as Sales Not Applicable
- B. Transfers and Servicing of Financial Assets Not Applicable
- C. Wash Sales Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

- A. Fair Value Measurement Not Applicable
- B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 927,936,240	\$ 828,817,319	\$	\$909,846,850	\$18,089,390	\$	\$
CML	5,358,471	4,903,169		5,358,471			
Short-term Investments	2,977,817	2,977,817	2,977,817				
Cash and equivalents	39,688,769	39,688,769	39,688,769				

- D. Not Practicable to Estimate Fair Value Not Applicable
- E. Nature and Risk of Investments Reported at NAV

21. Other Items

- A. Unusual or Infrequent Items Not Applicable
- B. Troubled Debt Restructuring Not Applicable
- C. Other Disclosures

The Company is the holder of a contingent note security utilized to enable the Company to secure statutory reserve credit for the reinsurance ceded to the Company under its reinsurance agreement. Total outstanding principal of the contingent note as of December 31, 2019 was \$577,691,725.

Notes to the Financial Statements

21. Other Items (Continued)

The Company's parent is currently undergoing a conversion to a new life insurance administration system, which impacts the business assumed. As part of this conversion certain life insurance policies have been temporarily restricted at December 31, 2019, resulting in a delay of the billing of premiums and other related policy transactions. In limited cases, estimates were used for restricted policy balances within the financial statements. Any variances to the estimates will be recorded as policies are released from the restricted status in future periods.

The Company's largest single life insurance policy face value as of December 31, 2019 is \$10,859,081.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2019 or December 31, 2018.

- E. State Transferable and Non-Transferable Tax Credits Not Applicable
- F. Subprime-Mortgage-Related Risk Exposure
 - (1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The Company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics evaluated is the average credit score of the borrower, the loan-to-value ratio, the debt-to-income statistics, and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.
 - (2) Direct exposure through investments in subprime mortgage loans Not Applicable
 - (3) Direct exposure through other investments Not Applicable
 - (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage Not Applicable
- G. Retained Assets Not Applicable
- H. Insurance-Linked Securities (ILS) Contracts

The Company owned a security with a book value of \$6,417,916 as of December 31, 2018 which was sold during 2019 for a realized gain of \$1.163.301.

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 - Not Applicable

22. Events Subsequent

Type I - Recognized Subsequent Events - No Type I subsequent events to report.

Type II - Non-recognized Subsequent Events - No Type II subsequent events to report.

Subsequent events have been considered through February 21, 2020.

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)

(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 any other person not primarily engaged in the insurance business?

Yes () No (X)

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)

(2) Does the reporting entity 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)

Notes to the Financial Statements

23. Reinsurance (Continued)

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 this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$ -
- (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)

- B. Uncollectible Reinsurance Not Applicable
- C. Commutation of Ceded Reinsurance Not Applicable
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not Applicable
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer Not Applicable
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework Not Applicable
- 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination Not Applicable
- 25. Change in Incurred Losses and Loss Adjustment Expenses None
- 26. Intercompany Pooling Arrangements Not Applicable
- 27. Structured Settlements Not Applicable
- 28. Health Care Receivables Not Applicable
- 29. Participating Policies Not Applicable
- 30. Premium Deficiency Reserves Not Applicable
- 31. Reserves for Life Contracts and Annuity Contracts
 - 1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserve for surrender values promised in excess of the legally computed reserves is shown in Exhibit 5, Section G, line 2.
 - Mean reserves for substandard policies are determined by computing the regular mean reserve for the policy and holding in addition one half of the extra premium charge for the year.
 - 3. As of December 31, 2019, the Company had \$499,523,748 of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above shortfall in premium totaled \$46,361,397 at December 31, 2019, are calculated annually, and were included in reserves on Page 3, line 1 (Exhibit 5, Section G).
 - The tabular interest at December 31, 2019, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by formula as described in the NAIC instructions for Page 7.
 - 5. The tabular interest on funds not involving life contingencies (Page 7, Part B, Line 3) has been determined in a manner consistent with that used for this item in Part A.
 - 6. Details for Other Changes

There is no significant change in reserves showing on Exhibit 7, Line 4, or the "Other Increases (net)" line on Page 7, Line 7, as of December 31, 2019.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - Not Applicable

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

			General Account		Separate	Account – Gua Nonguarantee			
			Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve	
A.		ect to discretionary withdrawal, nder values, or policy loans:		-	-	-			
	(1)	Term Policies with Cash Value	\$	\$	\$	\$	\$	\$	
	(2)	Universal Life							
	(3)	Universal Life with Secondary Guarantees							
	(4)	Indexed Universal Life							
	(5)	Indexed Universal Life with Secondary Guarantees	551,318,752	523,589,383	1,323,298,542				
	(6)	Indexed Life							
	(7)	Other Permanent Cash Value Life Insurance							
	(8)	Variable Life							
	(9)	Variable Universal Life							
	(10)	Miscellaneous Reserves							
B.		subject to discretionary withdrawal cash values							
	(1)	Term Policies without Cash Value	XXX	XXX		XXX	XXX		
	(2)	Accidental Death Benefits	XXX	XXX		XXX	XXX		
	(3)	Disability - Active Lives	XXX	XXX		XXX	XXX		
	(4)	Disability - Disabled Lives	XXX	XXX		XXX	XXX		
	(5)	Miscellaneous Reserves	XXX	XXX	46,361,397	XXX	XXX		
C.	Total	(gross: direct + assumed)	\$ 551,318,752	\$ 523,589,383	\$ 1,369,659,939	\$	\$	\$	
D.	Reins	surance Ceded							
E.	Total	(net) (C) - (D)	\$ 551,318,752	\$ 523,589,383	\$ 1,369,659,939	\$	\$	\$	
							_	Amount	
F.	Life 8	& Accident & Health Annual Statemer	nt:						
	(1)	Exhibit 5, Life Insurance Section, To	otal (net)				\$	1,323,298,542	
	(2)	Exhibit 5, Accidental Death Benefit							
	(3)	Exhibit 5, Disability - Active Lives							
	(4)	Exhibit 5, Disability – Disabled Live	es Section, Total	(net)					
	(5)	Exhibit 5, Miscellaneous Reserves							
	(6)	Subtotal						1,369,659,939	
	Sepa	rate 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))					\$	1,369,659,939	

- **34. Premiums and Annuity Considerations Deferred and Uncollected** Not Applicable
- **35. Separate Accounts** Not Applicable
- **36. Loss/Claim Adjustment Expenses** Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System is an insurer?			Yes []	X] N	No []		
1.2	If yes, did the reporting entity register and file with its domiciliary State Insursuch regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the N its Model Insurance Holding Company System Regulatory Act and model resubject to standards and disclosure requirements substantially similar to the	Holding Company System, a registration statement lational Association of Insurance Commissioners (NAIC) in equilations pertaining thereto, or is the reporting entity	Yes [)	(] No []	N/A []		
1.3	State Regulating?			lo	wa			
1.4	Is the reporting entity publicly traded or a member of a publicly traded group	p?		Yes [] 1	No [X]		
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issue	ed by the SEC for the entity/group.						
2.1	Has any change been made during the year of this statement in the charter 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	/2014			
3.2	State the as of date that the latest financial examination report became ava entity. This date should be the date of the examined balance sheet and not	12/31/2014						
3.3	State as of what date the latest financial examination report became availal domicile or the reporting entity. This is the release date or completion date examination (balance sheet date).	of the examination report and not the date of the	<u>.</u> 04/29/2016					
3.4	By what department or departments? Iowa Insurance Department							
3.5	Have all financial statement adjustments within the latest financial examina statement filed with Departments?		Yes [] No []	N/A [X]		
3.6	Have all of the recommendations within the latest financial examination rep	oort been complied with?	Yes [] No []	N/A [X]		
4.1		of the reporting entity), receive credit or commissions for or or sured on direct premiums) of: new business?	control			No [X]		
	premiums) of: 4.21 sales of		Yes [1 1	No [X]			
		s?		_	_	10 [X]		
5.1	Has the reporting entity been a party to a merger or consolidation during the lf yes, complete and file the merger history data file with the NAIC.	e period covered by this statement?		Yes [] N	No [X]		
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of doceased to exist as a result of the merger or consolidation.	omicile (use two letter state abbreviation) for any entity that ha	as					
	1 Name of Entity	2 3 NAIC Company Code State of Domicile						
6.1	Has the reporting entity had any Certificates of Authority, licenses or registr revoked by any governmental entity during the reporting period?			Yes [] 1	No [X]		
6.2	If yes, give full information:							
7.1	Does any foreign (non-United States) person or entity directly or indirectly or	control 10% or more of the reporting entity?		Yes [X] N	No []		
7.2	If yes, 7.21 State the percentage of foreign control;			-	100.0	%		
	7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the ent attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporate)	tity is a mutual or reciprocal, the nationality of its manager or	_			~		
	1 Nationality	2 Type of Entity						
		poration						

8.1	Is the company a subsidiary of a bank holding company regulated If response to 8.1 is yes, please identify the name of the bank holding company regulated in the substitution of the bank holding company regulated in the substitution of the bank holding company regulated in the substitution of the bank holding company regulated in the substitution of the substitutio					Yes [X	(]	No []
8.2	The Goldman Sachs Group, Inc.								
8.3	Is the company affiliated with one or more banks, thrifts or securit					Yes [X	(1	No I	1
8.4	If response to 8.3 is yes, please provide below the names and loc					103 [//	, 1	INO [1
· · ·	regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Fede	ral Depo					
	Insurance Corporation (FDIC) and the Securities Exchange Com	mission (SEC)] and identify the affiliate's primary fed	éral regulat	or.					
	4	2	3	1 4	-		1		
	Affiliate Name		_	4 OCC	5 FDIC	6 SEC			
	The Goldman Sachs Group, Inc	New York, NY			NO	_			
	Goldman Sachs & Co.			YES	NO				
	Goldman Sachs Execution & Clearing, L.P.			YES	NO				
	Goldman Sachs Financial Markets, L.P.	New York, NY			NO				
	REDI Global Technologies LLC	New York, NY			NO				
	Epoch Securities, Inc.				NO				
	The Goldman Sachs Trust Company, N.A.				YES				
	Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO			
	Goldman Sachs Asset Management, L.P.	New York, NY	NO	NO	NO	YES			
	Mercer Allied Company, L.P.				NO	YES			
	Forethought Investment Advisors, LLC				NO	YES			
	Forethought Distributors, LLC.	Simsbury, CT	NO	NO	NO	YES			
9.	What is the name and address of the independent certified public	5	ne annual a	udit?					
	PricewaterhouseCoopers, 699 Walnut Street, Des Moines, IA 503								
10.1	Has the insurer been granted any exemptions to the prohibited no	on-audit services provided by the certified independe	nt public ac	countan	t				
	requirements as allowed in Section 7H of the Annual Financial Relaw or regulation?	eporting Model Regulation (Model Audit Rule), or sul	ostantially s	ımılar sta	ate	Yes [1	No F Y	1
10.2	If the response to 10.1 is yes, provide information related to this e	exemption:				163 [1	INO [A	.]
	in the response to 16.11 to you, provide information related to time of	•							
10.3	Has the insurer been granted any exemptions related to the other								
	allowed for in Section 18A of the Model Regulation, or substantia	Illy similar state law or regulation?				Yes []	No [X]
10.4	If the response to 10.3 is yes, provide information related to this e	exemption:							
10.5	Has the reporting entity established an Audit Committee in complete	liance with the domiciliary state insurance laws?		٠١	Yes [X] No []	N/A []
10.6	If the response to 10.5 is no or n/a, please explain								
11.	What is the name, address and affiliation (officer/employee of the		h an actuar	ial consu	ılting				
	firm) of the individual providing the statement of actuarial opinion								
	Bryan Nelson, 215 10th Street, Suite 1100, Des Moines, IA 50309								
12.1	Does the reporting entity own any securities of a real estate holding	ng company or otherwise hold real estate indirectly?				Yes []	No [X]
	12.11 Name of	real estate holding company							
	12.12 Number	of parcels involved							
		bk/adjusted carrying value							
12.2	If, yes provide explanation:					•			
13	FOR UNITED STATES BRANCHES OF ALIEN REPORTING EI								
	What changes have been made during the year in the United Sta		ortina entity	12					
10.1	What changes have been made during the year in the office of	tics manager of the office offices trustees of the rep	orang criaty	•					
100	Door this statement contain all hypinass transported for the report	ting antity through its United Ctates Dranch on visits				V [,	м. г	,
	Does this statement contain all business transacted for the report					Yes [No []
	Have there been any changes made to any of the trust indentures					Yes [-	No [J
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approv] No []	N/A [X]
14.1	Are the senior officers (principal executive officer, principal finance	71 1			0	Yes [X	/ 1	No I	1
	similar functions) of the reporting entity subject to a code of ethics a. Honest and ethical conduct, including the ethical handling of ac					ies į A	, 1	NO [J
	relationships;	ctual of apparent connicts of interest between person	iai ailu pioi	cssionai					
	b. Full, fair, accurate, timely and understandable disclosure in the	e periodic reports required to be filed by the reporting	entity:						
	c. Compliance with applicable governmental laws, rules and regu		• ,						
	d. The prompt internal reporting of violations to an appropriate pe								
	e. Accountability for adherence to the code.								
4.11	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]
4.21	If the response to 14.2 is yes, provide information related to amer	ndment(s).				-		-	
14.3	Have any provisions of the code of ethics been waived for any of	·				Yes []	No [X]
4.31	If the response to 14.3 is yes, provide the nature of any waiver(s)	•							

15.1		entity the beneficiary of a Letter of Credit that is unrelated to re				Yes [1 N	1 Y 1
15.2	SVO Bank List?] 140	, [v]
	1 American Bankers Association	2		3			4	
	(ABA) Routing Number	Issuing or Confirming Bank Name					Amount	
16.	Is the purchase		DIRECTOR		1			
17.	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? Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees] No	[]
18.	thereof?	eof?the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on th					[] No	[]
		officers, directors, trustees or responsible employees that is in				Yes [X] No	[]
			NCIAL					
19.	Accounting Prince	ent been prepared using a basis of accounting other than Statuciples)?				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 Ac	counts, exclusive of	f				
	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	s reported in this statement subject to a contractual obligation	o transfer to anoth			Ψ		
	obligation being	reported in the statement?						
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				
22.1	Does this statem	nent include payments for assessments as described in the Anation assessments?	nual Statement Ins	tructions other than quaranty fund or				
22.2	If answer is yes:		22	2.21 Amount paid as losses or risk adji	ustment S	\$		
				2.22 Amount paid as expenses				
				2.23 Other amounts paid				
23.1 23.2	Does the reporti	ng entity report any amounts due from parent, subsidiaries or a ny amounts receivable from parent included in the Page 2 amo	affiliates on Page 2 ount:	of this statement?		Yes [X \$] No	5 [] 1,628,999
		INIVE	TMENT					
24.04	M/		STMENT		-1 :			
24.01		cks, bonds and other securities owned December 31 of curren ession of the reporting entity on said date? (other than securities				Yes [X	.] No	0[]
24.02	. •	nd complete information relating thereto						
24.03	whether collater	ding programs, provide a description of the program including values al is carried on or off-balance sheet. (an alternative is to refere	nce Note 17 where	this information is also provided)				
24.04	4 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [] No []	N/A [X]
24.05	05 If answer to 24.04 is yes, report amount of collateral for conforming programs.							
24.06	If answer to 24.0	04 is no, report amount of collateral for other programs				\$		
	outset of the cor	rities lending program require 102% (domestic securities) and ntract?						
24.08	Does the reporti	ng entity non-admit when the collateral received from the cour	terparty falls below	100%?	Yes [] No []	N/A [X]
24.09		ng entity or the reporting entity 's securities lending agent utilizes lending?			Yes [] No []	N/A [X]

24.10	For the reporting entity's security lending program state the are	nount of the following as December 31 of the current year:				
		assets reported on Schedule DL, Parts 1 and 2einvested collateral assets reported on Schedule DL, Parts 1 and 2				
		ported on the liability page.				
25.1	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 24.03).					
25.2	If yes, state the amount thereof at December 31 of the current	year: 25.21 Subject to repurchase agreements	¢			
	in you, oracle and amount another at 2000mbot of or and our one	25.22 Subject to reverse repurchase agreements				
		25.23 Subject to dollar repurchase agreements				
		25.24 Subject to reverse dollar repurchase agreements				
		25.25 Placed under option agreements				
		excluding FHLB Capital Stock	\$			
		25.27 FHLB Capital Stock	\$			
		25.28 On deposit with states				
		25.29 On deposit with other regulatory bodies 25.30 Pledged as collateral - excluding collateral pledged t	o .			
		an FHLB	\$			
		25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$			
		25.32 Other	\$			
25.3	For category (25.26) provide the following:					
	1 Nature of Restriction	2 Description		3 ount		
	Nature of nestriction	'				
26.1 26.2	If yes, has a comprehensive description of the hedging program of th	red on Schedule DB?				
26.3	6.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTI Does the reporting entity utilize derivatives to hedge variable a	nnuity guarantees subject to fluctuations as a result of interest rate sensitivity?	Yes [] No [Х]	
26.4	If the response to 26.3 is YES, does the reporting entity utilize:					
	2	6.41 Special accounting provision of SSAP No. 108	Yes [] No []	
		6.42 Permitted accounting practice	_	-]	
	2	6.43 Other accounting guidance	Yes [] No [J	
26.5		counting provisions of SSAP No. 108, the reporting entity attests to the	V F	1 N F	,	
	The reporting entity has obtained explicit approval from	m the domiciliary state	Yes [] No []	
	 Hedging strategy subject to the special accounting present accounting presen	ovisions is consistent with the requirements of VM-21. tes that the hedging strategy is incorporated within the establishment of VM-21 egy within the Actuarial Guideline Conditional Tail Expectation Amount. h indicates that the hedging strategy meets the definition of a Clearly Defined efined Hedging Strategy is the hedging strategy being used by the company in				
27.1	Were any preferred stocks or bonds owned as of December 3 issuer, convertible into equity?	1 of the current year mandatorily convertible into equity, or, at the option of the	Yes [] No [Х]	
27.2	If yes, state the amount thereof at December 31 of the current	year	\$			
28.	offices, vaults or safety deposit boxes, were all stocks, bonds a custodial agreement with a qualified bank or trust company in	l estate, mortgage loans and investments held physically in the reporting entity's and other securities, owned throughout the current year held pursuant to a accordance with Section 1, III - General Examination Considerations, F. greements of the NAIC Financial Condition Examiners Handbook?	Yes [)	(] No [1	
28.01	For agreements that comply with the requirements of the NAIC	Financial Condition Examiners Handbook, complete the following:				
	1	2			7	
	Name of Custodian(s)	Custodian's Address				
	US Bank N A 10	025 Connecticut Avenue NW Suite 517 Washington DC 20036			1	

	1 Name(s)			2 ation(s)			3 nplete Explanatio		
-	changes, including name o	-	todian(s) iden	itified in 28.0°	during the current yea	ar?		Yes	[] No
Old C	1 Custodian	New	2 Custodian		3 Date of Change		4 Reason		
make investment dec	nent – Identify all investmer isions on behalf of the repo access to the investment ac	orting entity. For ass	sets that are n						
	1			2	1				
Internal Global Atla	Name of Firm or Indivantic Investment Team			Affiliation	-				
	antic investment ream Management CLO, Corp								
Hartford Investment	Management Company		i	U					
								103	[] No
	ividuals listed in the table fo	or 28.05 with an affi	iliation code o	of "A" (affiliate	ed) or "U" (unaffiliated)			103	[] 110
	ividuals listed in the table fo	or 28.05 with an affi	iliation code o	of "A" (affiliate	ed) or "U" (unaffiliated)			103	5
the table below.			iliation code o	of "A" (affiliate			e information for	103	5 Investme Managem
the table below. 1 Central Registration		2			3	, provide the	e information for	103	5 Investme Managem Agreeme
the table below. 1 Central Registration Depository Number 107738		2 of Firm or Individua	al	Leg	3 al Entity Identifier (LEI)	, provide the	e information for		5 Investme Managem Agreeme (IMA) Fil
the table below. 1 Central Registration Depository Number	Name	2 of Firm or Individua agement CLO, Corp.	al	Leg 54930	3 al Entity Identifier (LEI)	, provide the	e information for 4 Registered With		5 Investme Managem Agreeme (IMA) File 08
Central Registration Depository Number 107738	Name Goldman Sachs Asset Mana Hartford Investment Mana stity have any diversified muon (SEC) in the Investment	of Firm or Individua agement CLO, Corp. agement Company	al	Leg 54930 FE0BU	al Entity Identifier (LEI) 000C7DKPYVE0MA87 JLMG7PY8B4MG7C65	provide the	e information for 4 Registered With		5 Investme
Central Registration Depository Number 107738	Name Goldman Sachs Asset Mana Hartford Investment Mana stity have any diversified muon (SEC) in the Investment	of Firm or Individua agement CLO, Corp. agement Company	al d in Schedule 340 [Section 5	Leg 54930 FE0BU	al Entity Identifier (LEI) 000C7DKPYVE0MA87 JLMG7PY8B4MG7C65	provide the	e information for 4 degistered With	Yes	5 Investme Managem Agreeme (IMA) File 0SNO
Central Registration Depository Number 107738 106699 Does the reporting en Exchange Commissic If yes, complete the fo	Name Goldman Sachs Asset Mana Hartford Investment Mana stity have any diversified muon (SEC) in the Investment	of Firm or Individua agement CLO, Corp. agement Company	d in Schedule 940 [Section 5	Leg 5493(FEOBL D, Part 2 (di 5(b)(1)])?	al Entity Identifier (LEI) 000C7DKPYVE0MA87 JLMG7PY8B4MG7C65	provide the	e information for 4 Registered With	Yes	5 Investme Managem Agreeme (IMA) Fil 0S
the table below. 1 Central Registration Depository Number 107738	Name Goldman Sachs Asset Mana Hartford Investment Mana stity have any diversified muon (SEC) in the Investment	of Firm or Individua agement CLO, Corp. agement Company	d in Schedule 940 [Section 5	Leg 54930 FE080 D, Part 2 (di 5(b)(1)])?	al Entity Identifier (LEI) 000C7DKPYVE0MA87 JLMG7PY8B4MG7C65	provide the	e information for 4 Registered With	Yes	5 Investme Managem Agreeme (IMA) Fil 0S NO
Central Registration Depository Number 107738 106699 Does the reporting en Exchange Commissic If yes, complete the fo	Name Goldman Sachs Asset Mana Hartford Investment Mana stity have any diversified muon (SEC) in the Investment	of Firm or Individua agement CLO, Corp. agement Company	d in Schedule 940 [Section 5	Leg 54930 FE080 D, Part 2 (di 5(b)(1)])?	al Entity Identifier (LEI) 000C7DKPYVE0MA87 JLMG7PY8B4MG7C65	provide the	e information for 4 Registered With	Yes	5 Investme Managem Agreem (IMA) Fil 08
1 Central Registration Depository Number 107738 106699 Does the reporting en Exchange Commissic If yes, complete the fo	Name Goldman Sachs Asset Mana Hartford Investment Mana mittity have any diversified muon (SEC) in the Investment collowing schedule:	of Firm or Individua agement CLO, Corp. agement Company	d in Schedule 940 [Section 5	Leg 54930 FE080 D, Part 2 (di 5(b)(1)])?	al Entity Identifier (LEI) 000C7DKPYVE0MA87 JLMG7PY8B4MG7C65	provide the	e information for 4 Registered With	Yes	5 Investme Managem Agreeme (IMA) Fili 0S
Central Registration Depository Number 107738 106699 Does the reporting en Exchange Commissic If yes, complete the fo	Name Goldman Sachs Asset Mana Hartford Investment Mana stity have any diversified must (SEC) in the Investment billowing schedule:	of Firm or Individua agement CLO, Corp. agement Company	d in Schedule 940 [Section 5	Leg 54930 FE080 D, Part 2 (di 5(b)(1)])?	al Entity Identifier (LEI) 100C7DKPYVE0MA87 1LMG7PY8B4MG7C65 1.LMG7PY8B4MG7C65 versified according to t	he Securitie	e information for 4 degistered With as and	Yes Book//F	5 Investme Managen Agreem (IMA) Fil 08 NO
1 Central Registration Depository Number 107738 106699 Does the reporting en Exchange Commissic If yes, complete the fo	Name Goldman Sachs Asset Mana Hartford Investment Mana stity have any diversified must (SEC) in the Investment billowing schedule:	of Firm or Individua agement CLO, Corp. agement Company	d in Schedule 940 [Section 5	Leg 54930 FE0Bl	al Entity Identifier (LEI) 100C7DKPYVE0MA87 1LMG7PY8B4MG7C65 1.LMG7PY8B4MG7C65 versified according to t	he Securitie	e information for 4 Registered With es and 3 amount of Mutual	Yes Book/A	5 Investme Managem Agreeme (IMA) Fil 08 NO [] No 3 Adjusted ng Value

GENERAL INTERROGATORIES

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	831,795,136	930,914,058	99,118,922
30.2 Preferred stocks			
30.3 Totals	831,795,136	930,914,058	99,118,922

30.4	Describe the sources or methods utilized in determining the fair values: Fair values are generally derived using external independent pricing vendors and validated by comparing to broker quotes, recent open market trades and/or internally developed pricing models.				
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes []	No [X]	
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes []	No []	
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:				
32.1 32.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [Х]	No []	
33.	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]	
34.	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]	
35.	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 [1	No [X]	
	OTHER				
36.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	.\$			
36.2	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 2 Name Amount Paid				

GENERAL INTERROGATORIES

Amount or payments for legal expenses, if any?		
	nents for legal expenses	
1 Name	2 Amount Paid	
Amount of payments for expenditures in connection with matters before legislative bodies, officers or department	ents of government, if any?\$	
1 Name	2 Amount Paid	
	List the name of the firm and the amount paid if any such payment represented 25% or more of the total paymenting the period covered by this statement. 1 Name Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments the name of the firm and the amount paid if any such payment represented 25% or more of the total payment connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of government during the period connection with matters before legislative bodies, officers or departments of governments during the period connection with matters before legislative bodies, officers or departments during the period connection with matters before legislative bodies, officers or departments during the period connection with matters before legislative bodies, officers or departments during the period connection with matters before legislative bodies.	1 Name Amount Paid Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$ 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.

GENERAL INTERROGATORIES

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

If ye	s, indicate premium earned on U.S. business only			\$	
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Exper Reason for excluding:			\$	
Indic	cate amount of earned premium attributable to Canadian and/or Other Alien not incl			\$	
Indic	cate total incurred claims on all Medicare Supplement insurance.			\$	
	•				
man	ridual policies:	Most current th	ree years: nium earned	¢	
			rred claims		
			f covered lives		
		All years prior t	o most current three years		
		• •	nium earned	\$	
		1.65 Total incu	rred claims	\$	
		1.66 Number of	f covered lives		
Grou	up policies:	Most current th	ree years:		
		1.71 Total prem	nium earned	\$	
		1.72 Total incu	rred claims	\$	
		1.73 Number of	f covered lives		
		All years prior to	o most current three years		
			nium earned		
		1.75 Total incu	rred claims	\$	
		1.76 Number of	f covered lives		
Hea	Ith Test:				
		1 Current Year	2 Prior Year		
2.1	Premium Numerator				
2.2	Premium Denominator				
2.3	Premium Ratio (2.1/2.2)				
2.5	Reserve Denominator				
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000		
Doe	s this reporting entity have Separate Accounts?			Yes [] No [X]
If ye	s, has a Separate Accounts Statement been filed with this Department?		Yes [] No [] N/A [
Wha	at portion of capital and surplus funds of the reporting entity covered by assets in the ibutable from the Separate Accounts to the general account for use by the general	Separate Accounts stater	ment, is not currently	\$	
State	e the authority under which Separate Accounts are maintained:				
	s any of the reporting entity's Separate Accounts business reinsured as of Decembe] No [X]
Has	the reporting entity assumed by reinsurance any Separate Accounts business as of	December 31?		Yes [1 No [X]
	e reporting entity has assumed Separate Accounts business, how much, if any, rein ounts reserve expense allowances is included as a negative amount in the liability fo			ite	
	"?			\$	
	reporting entities having sold annuities to another insurer where the insurer purchase		ned a release of liability from	n the	
clain	nant (payee) as the result of the purchase of an annuity from the reporting entity onl ount of loss reserves established by these annuities during the current year:	y:		¢	
	the name and location of the insurance company purchasing the annuities and the s				
	1		2		
	•		Statement Va		
			on Purchase of Annuitie		
	P&C Insurance Company And Location		(i.e., Present V		
	. I.		\ 1. 100011t V		

GENERAL INTERROGATORIES

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

5.1	Do you act as a custodian for health savings accour	nts?					Yes [] No [X]
5.2	If yes, please provide the amount of custodial funds	held as of the re	porting date				\$
5.3	Do you act as an administrator for health savings ac	counts?					Yes [] No [X]
5.4	If yes, please provide the balance of funds administration	ered as of the re	porting date				\$
6.1 6.2	Are any of the captive affiliates reported on Schedul If the answer to 6.1 is yes, please provide the follow		orized reinsurers?			Yes [] No [] N/A [X
	1	2	3	4		s Supporting Reserve	
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other
7.	Provide the following for individual ordinary life insurceded):			·			\$
		7.2 Total Incu	rred Claims				.\$
		7.3 Number o	of Covered Lives				
	Term (whether full un Whole Life (whether Variable Life (with or Universal Life (with o Variable Universal Life	derwriting,limiter full underwriting, without seconda r without second	limited underwriting ry gurarantee) ary gurarantee)	ssue,"short form a g,jet issue,"short fo			
8.	Is the reporting entity licensed or chartered, register	ed, qualified, eliç	gible or writing busi	ness in at least tw	o states?		Yes [] No [X]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						Yes [X] No []
ife, Ac	cident and Health Companies Only:						
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	f jointly underwritte	group contracts	and joint mortality	or morbidity	Yes [] No [X]
9.2	Net reimbursement of such expenses between repo	rting entities:					
							\$ \$
40.4							
10.1	Does the reporting entity write any guaranteed interest	est contracts?					Yes [] No [X]
10.2	If yes, what amount pertaining to these lines is inclu	ded in:		10.21	Page 2 Line 1		\$
							\$
11.	For stock reporting entities only:						
11.1	Total amount paid in by stockholders as surplus fun	ds since organiz	ation of the reporting	ng entity:			\$
12.	Total dividends paid stockholders since organization	n of the reporting	entity:				
							\$
13.1	Does the reporting entity reinsure any Workers' Con Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident exp written as workers' compensation insurance.	assumed by life	and health insurers	ined as:s of medical, wage	loss and death		
13.2	If yes, has the reporting entity completed the Worke	rs' Compensatio	n Carve-Out Supp	ement to the Annu	ual Statement?		Yes [] No []
13.3	If 13.1 is yes, the amounts of earned premiums and	claims incurred	in this statement a	re:			
	•		1 Reinsurar		2 nsurance	3 Net	
	13.31 Earned premium		Assume	d C	Ceded	Retained	
	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 distributi 13.34 for Column (1) are:	tion of the amounts re	ported in Lines 13.31 and	I			
	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve				
	10.44						
	10.40						
	40.40						
	13.44 \$250,000 - 999,999						
	40.45						
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$			
aterna	al Benefit Societies Only:						
14. 15.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work a How often are meetings of the subordinate branches required to be held?	and representative for	rm of government?	Yes []	No []
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 18.3	When was the last regular meeting of the governing body held?						
18.4	How many members of the governing body attended the last regular meeting?			<u></u>			
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?						
24.	Is a medical examination required before issuing a benefit certificate to applicants?			Yes []]
25.	Are applicants admitted to membership without filing an application with and becoming a membe				-		, ,
26.1 26.2	Are notices of the payments required sent to the members?] No [N- r	1, 1
20.2 27.	What proportion of first and subsequent year's payments may be used for management expense.			res [1	NO [J
	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 payme						
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 30.2	Has the constitution or have the laws of the reporting entity been amended during the year? If yes, when?]	No []
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution for the constitution of the constitution	tion and all of the laws	s, rules and regulations		1	No r	1
32.1	in force at the present time?	ent year under premiur	n-paying certificates on	Yes [_		J
32.2	account of meeting attained age or membership requirements?		Yes [Yes [] No [[]
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?]	No []
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, director, trustee, or any other person, or firm, corporation, society or association, received or is to emolument, or compensation of any nature whatsoever in connection with, on an account of such	o receive any fee, com	mission,				
34.	absorption, or transfer of membership or funds? Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm		Yes [] No []	N/A	[]
J-7.	claims of any nature whatsoever against this reporting entity, which is not included in the liabilities			Yes []	No []
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefit			Yes []	No []
35.2	If yes, what is the date of the original lien and the total outstanding balance of liens that remain in	n surplus?					

	Outstanding
Date	Lien Amount

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

		\$000 omitted for am				
		1 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.	1,850,185	1 004 557	1 022 042	1 050 060	2,024,250
2.	, , , , , , , , , , , , , , , , , , ,			1,922,043		2,024,250
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)					
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	1,850,185	1,894,557	1,922,043	1,952,268	2,024,250
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated				xxx	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)					
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	13.285.525	15.851.694	18.163.540	20.537.552	23.372.991
	Ordinary-individual annuities (Line 20.4, Col. 4)					
16	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)					
	Group annuities (Line 20.4, Col. 7)					
	A & H-group (Line 20.4, Col. 8)					
	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)					
19.	Aggregate of all other lines of business (Line					
00	20.4,Col. 11)		1E 0E1 604	10 160 540	20 527 552	22 272 001
20.	Total	13,263,323	15,651,094	18, 103, 340	20,537,552	23,372,991
01	Balance Sheet (Pages 2 & 3) Total admitted assets excluding Separate Accounts					
21.	business (Page 2, Line 26, Col. 3)		1,424,265,586			
	business (Page 3, Line 26)	1 ,403 , 154 ,717	1,348,639,017	1,294,568,489	1,239,902,746	1, 161, 292, 979
23.	Aggregate life reserves (Page 3, Line 1)	1,369,659,939	1,318,757,706	1,263,535,744	1,208,900,683	1, 142, 393, 936
23.1	Excess VM-20 deterministic/stochastic reserve over					
	NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)					
26.	Asset valuation reserve (Page 3, Line 24.01)	4,615,178	4,425,796		2,648,657	
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	73,126,569			2,500,000
28.		110,475,576		50,400,442	40 , 194 , 365	38,614,627
00	Cash Flow (Page 5) Net Cash from Operations (Line 11)	25 757 500	41 005 622	27 204 250	32,773,879	EG E40 470
29.			41,995,025			,30,343,476
30.	Risk-Based Capital Analysis Total adjusted capital	117 500 756	90 052 365	56,242,904	45 343 033	12 110 212
31.	Authorized control level risk - based capital				6,666,196	
31.	Percentage Distribution of Cash, Cash Equivalents and Invested Assets	0, 110,327	0,044,032	0,936,137	0,000,190	0,002,020
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)	93.0	97.2	96.0	96.4	94.7
33.	Stocks (Lines 2.1 and 2.2)					
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	0.6	0.6	0.8	1.3	2.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	4.8	0.7	1.8	0.9	1.8
37.	Contract loans (Line 6)					
38.	Derivatives (Page 2, Line 7)					
	Other invested assets (Line 8)					
39.						
39. 40.	Receivables for securities (Line 9)			ı		
40. 41.	Receivables for securities (Line 9)					
40.	Receivables for securities (Line 9)					

FIVE-YEAR HISTORICAL DATA

(Continued)

			ontinued)			1
		1 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and	2010	2010	2017	2010	2010
44	Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)			2,201,844	2,210,486	
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					
50.	Total of above Lines 44 to 49			2,201,844	2,210,486	
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)					
53.	Total admitted assets (Page 2, Line 28, Col. 3)	1,516,130,295	1,424,265,586	1,347,528,931	1,282,597,111	1,202,407,606
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	42,953,304	38,341,325	36,277,053	35,004,221	31,944,538
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1 284 956)	217 492	(780,975)	(824 406)	(25, 161)
56.	Unrealized capital gains (losses) (Page 4, Line 38,	(1,204,000)		(100,010)	(024,400)	(20, 101)
F-7	Column 1)	41.668.348	38.558.817	25 406 070	34.179.815	21 010 277
57.	, , , , , , , , , , , , , , , , , , , ,	41,008,348		35,496,078	4, ۱/9,815 گر	۱,۰۰۰,۱۶۱۶,۵۲ <i>۲</i> ا
58.	Benefits and Reserve Increases (Page 6) Total contract/certificate benefits - life (Lines 10, 11,					
56.	12. 13. 14 and 15. Col. 1 minus Lines 10. 11.12.					
	13, 14 and 15, Cols. 6, 7 and 8)	19,477,798	18,733,530	20,219,828	16,005,172	12,641,679
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	50,902,233	55,221,962	56, 163, 370	66,506,746	66,511,840
61.	Increase in A & H reserves (Line 19, Col. 6)					
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	15.5	13.5	13.0	12.9	12.5
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	2.0	2.7	2.4	3.1	2.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
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)					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health					
00.	(Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1					
	less Col. 2) 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)					<u></u>
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)			2 200 025	(20 070 160)	/O 17E 100\
74.	and 12) Ordinary - individual annuities (Page 6, Col. 4)					
74. 75.	Ordinary - individual affidities (Fage 8, Col. 4)	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)					
78.	Group annuities (Page 6, Col. 5)					
79.	A & H-group (Page 6.5, Col. 3)					
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) .					
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(8,881.768)	(7,195.894)	3,289,835	(20,078,160)	(8,176,138)
	If a party to a merger, have the two most recent years	of this exhibit been res	ated due to a merger in	compliance with the dis		. ,,,



DIRECT BUSINESS IN THE RAIC Group Code 3891	STATE OF	r Grand Total		LI	IFE IN	SURA	ANCE	E				/EAR 2019 Code 15475
·	PREMIUMS			1		2 t Life (Gr			3	4	,	5
AND ANNUITY C	ONSIDERA	ATIONS	Ord	linary		Individu		Gr	oup	Industria	al	Total
Life insurance Annuity considerations			 I									
Deposit-type contract fund	ls					XXX				XXX		
 Other considerations Totals (Sum of Lines 1 to 4 			 I							 		
DIRECT DIV	VIDENDS T	-										
POLICYHOLDERS/RE Life insurance:	EFUNDS 10) MEMBERS	ı									
6.1 Paid in cash or left on dep		F			<u> </u>					<u> </u>		
6.2 Applied to pay renewal pre6.3 Applied to provide paid-up		The state of the s	 I									
endowment or premiu										<u> </u>		
6.5 Totals (Sum of Lines 6.1 to												
Annuities: 7.1 Paid in cash or left on dep	osit		ı									
7.2 Applied to provide paid-up	annuities	<u></u>										
7.3 Other			\							 		
8. Grand Totals (Lines 6.5 pl	us 7.4)											
9. Death benefits			V			7			_			
10. Matured endowments					1							
Annuity benefits Surrender values and with											<u>-</u>	
13. Aggregate write-ins for mis	scellaneous	direct claims										
and benefits paid14. All other benefits, except a												
15. Totals DETAILS OF WRITE-INS												
1301												
1302. 1303.												
1398. Summary of Line 13 from	overflow pag	.ge								-		
1399. Totals (Lines 1301 thru 13 above)	03 plus 139	18) (Line 13										
				Credit Life			<u> </u>					
DIRECT DEATH	1	Ordinary 2	(Group	p and Individu 4	ual)	5	Group	6	7 Ir	ndustrial 8	9	Total 10
BENEFITS AND MATURED	No. of	ı	No. of Ind.Pols.						No. of		No. of	
ENDOWMENTS INCURRED	Pols. & Certifs.	Amount	& Gr. Certifs.	Amour		No. of Certifs.	Δ	mount	Pols. & Certifs.	Amount	Pols. & Certifs.	Amount
16. Unpaid December 31, prior	Otiliis.	Amount	Certiis.	Amour	nı ,	Ceruis.	Fu	Mount	Otruis.	Amount	Oerms.	Amount
year17. Incurred during current year	<u> </u>											
Settled during current year: 18.1 By payment in full		ı										
18.2 By payment on		 I		·								
compromised claims					1							
18.4 Reduction by compromise												
18.5 Amount rejected												
18.6 Total settlements												
18.6 Total settlements												
18.6 Total settlements)	. of						
18.6 Total settlements				C)	. of cies						
18.6 Total settlements			V	(a))							
18.6 Total settlements				(a)								
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year												
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) (Net) 23. In force December 31 of current year				(a)	current ye	cies						
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Insu	nsurance pr	rior year \$	qual to 60 m	(a), c	ue, prior	ear \$				rrent year \$		
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I	nsurance pr	rior year \$ ns less than or eq	qual to 60 m ER THAN 1	(a), conorths at issue 20 MONTHS	ue, prior 3, prior y	ear \$ year \$ ear \$				rrent year \$		
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Insu	nsurance pr	rior year \$ ns less than or eq	qual to 60 m ER THAN 1	(a), c	ue, prior S, prior y	ear \$ year \$ ear \$	NSUF	RANCE	, cu	rrent year \$		5
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Insu	nsurance pr	rior year \$ ns less than or eq	qual to 60 m ER THAN 1	(a), conorths at issue 20 MONTHS	ue, prior S, prior y	ear \$ year \$ ear \$	NSUF	Policyholde Paid, Re	3 er Dividends	rrent year \$		5
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Insu	nsurance pr	rior year \$ ns less than or eq	qual to 60 m ER THAN 1	(a) , c nonths at issu 20 MONTHS NT AND	ue, prior S, prior y HEAL	ear \$ year \$ ear \$ ZTH IN	NSUF	Policyholde Paid, Ro Members	3 er Dividends efunds to or Credited	rrent year \$	o Paid	Direct Losses
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Insu Loans greater than 60 months	nsurance pr rrance Loan at issue BU	rior year \$s less than or eq	qual to 60 m ER THAN 1	(a), conorths at issue 20 MONTHS	ue, prior S, prior y HEAL	ear \$ year \$ ear \$	NSUF	Policyholde Paid, Ro Members	3 er Dividends	rrent year \$	s Paid	-
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life Includes Group Credit Life Insu Loans greater than 60 months	nsurance pr urance Loan at issue BU	rior year \$sis less than or equit NOT GREATE	qual to 60 m ER THAN 1	(a) , c nonths at issu 20 MONTHS NT AND	ue, prior S, prior y HEAL	ear \$ year \$ ear \$ ZTH IN	NSUF	Policyholde Paid, Ro Members	3 er Dividends efunds to or Credited	rrent year \$	s Paid	Direct Losses
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life Includes Group Credit Life Insu Loans greater than 60 months 24. Group Policies (b) 24.1 Federal Employees Health premium (b) 24.2 Credit (Group and Individual	nsurance prurance Loan at issue BU	rior year \$s less than or eq	qual to 60 m ER THAN 1	(a) , c nonths at issu 20 MONTHS NT AND	ue, prior S, prior y HEAL	ear \$ year \$ ear \$ ZTH IN	NSUF	Policyholde Paid, Ro Members	3 er Dividends efunds to or Credited	rrent year \$	s Paid	Direct Losses
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Insu Loans greater than 60 months 24. Group Policies (b) 24.1 Federal Employees Health premium (b) 24.2 Credit (Group and Individu 24.3 Collectively renewable pol 24.4 Medicare Title XVIII exemp	nsurance prurance Loan at issue BU	rior year \$	qual to 60 m ER THAN 1	(a) , c nonths at issu 20 MONTHS NT AND	ue, prior S, prior y HEAL	ear \$ year \$ ear \$ ZTH IN	NSUF	Policyholde Paid, Ro Members	3 er Dividends efunds to or Credited	rrent year \$	s Paid	Direct Losses
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Insu Loans greater than 60 months 24. Group Policies (b) 24.1 Federal Employees Health premium (b) 24.2 Credit (Group and Individu 24.3 Collectively renewable pol 24.4 Medicare Title XVIII exempother Individual Policies:	nsurance pr urance Loan at issue BU	rior year \$	qual to 60 m ER THAN 1	(a) , c nonths at issu 20 MONTHS NT AND	ue, prior S, prior y HEAL	ear \$ year \$ ear \$ ZTH IN	NSUF	Policyholde Paid, Ro Members	3 er Dividends efunds to or Credited	rrent year \$	s Paid	Direct Losses
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Inst. Loans greater than 60 months 24. Group Policies (b) 24.1 Federal Employees Health premium (b) 24.2 Credit (Group and Individu 24.3 Collectively renewable pol 24.4 Medicare Title XVIII exempother Individual Policies: 25.1 Non-cancelable (b) 25.2 Guaranteed renewable (b)	nsurance pr urance Loan at issue BU	rior year \$ s less than or eq IT NOT GREATE A Plan cates (b)	qual to 60 m ER THAN 1	(a) , c nonths at issu 20 MONTHS NT AND	ue, prior S, prior y HEAL	ear \$ year \$ ear \$ ZTH IN	NSUF	Policyholde Paid, Ro Members	3 er Dividends efunds to or Credited	rrent year \$	s Paid	Direct Losses
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT 20. In force December 31, prior year 21. Issued during year 22. Other changes to in force (Net) 23. In force December 31 of current year (a) Includes Individual Credit Life I Includes Group Credit Life Inst. Loans greater than 60 months 24. Group Policies (b) 24.1 Federal Employees Health premium (b) 24.2 Credit (Group and Individue) 24.3 Collectively renewable pole 24.4 Medicare Title XVIII exempother Undividual Policies: 25.1 Non-cancelable (b)	nsurance prirance Loan at issue BU n Benefits Picies/certific pt from state	rior year \$sis less than or equit NOT GREATE A Plan cates (b)e taxes or fees	qual to 60 m ER THAN 1	(a) , c nonths at issu 20 MONTHS NT AND	ue, prior S, prior y HEAL	ear \$ year \$ ear \$ ZTH IN	NSUF	Policyholde Paid, Ro Members	3 er Dividends efunds to or Credited	rrent year \$	s Paid	Direct Losses

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

If not, how are such expenses met?

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

		Indi	ustrial	Ordi	nary	Credit Life (Grou	ip and Individual)	Group			10	
		1	2	3	4	5	6	Nun	nber of	9	1	
						Number of Individual		7	8			
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance	
1.	In force end of prior year			16,601	1,894,557						1,894,557	
	Issued during year			,							, , , , ,	
	Reinsurance assumed											
	Revived during year			21	567						567	
	Increased during year (net)			_	18,349						18,349	
	Subtotals, Lines 2 to 5			21	18,916						18,916	
	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX			
	Aggregate write-ins for increases		-						7000			
	Totals (Lines 1 and 6 to 8)			16,622	1,913,473						1,913,473	
Э.	Deductions during year:			10,022	1,510,470		·				1,010,470	
10	Death			91	8,040			XXX			8,040	
	Maturity			JI				XXX				
							·	XXX	-			
	Disability							XXX				
	, ,			0	32,055						00.055	
	Surrender			254			l				32,055	
	Lapse			93	5,868						5,868	
	Conversion				47.005			XXX	XXX	XXX	47.005	
	Decreased (net)				17,325		}				17,325	
	Reinsurance											
	Aggregate write-ins for decreases											
	Totals (Lines 10 to 19)			438	63,288						63,288	
	In force end of year (b) (Line 9 minus Line 20)			16,184	1,850,185						1,850,185	
	Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX			
23.	Line 21 minus Line 22	XXX		XXX	1,850,185	XXX	(a)	XXX	XXX		1,850,185	
	DETAILS OF WRITE-INS											
0802.												
0803.												
	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											
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)											
ife Ac	ccident and Health Companies Only:		l			I.	1		1		1	
	up\$; Individual \$											
	al Benefit Societies Only:	••••••										
	d-up insurance included in the final totals of Line 21 (including	additions to certificat	es) number of certificate	S	. Amount \$							
Add	itional accidental death benefits included in life certificates we	ere in amount \$, Does	the society collect any	contributions from mem	bers for general expens	ses of the society under f	ully paid-up certificate	s? Yes [] No []		

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
DDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR									
		Industrial		Ordi	nary					
		1	2	3	4					
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance					
24.	Additions by dividends	XXX		XXX						
25.	Other paid-up insurance									
26.	Debit ordinary insurance		XXX							

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued Di (Included	uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing					
28.	Term policies - other					
29.	Other term insurance - decreasing	XXX		XXX		
30.	Other term insurance	XXX		XXX		
31.	Totals (Lines 27 to 30)					
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX		XXX		
33.	Totals, extended term insurance	XXX	XXX			
34.	Totals, whole life and endowment			16,184	1,850,185	
35.	Totals (Lines 31 to 34)			16.184	1.850.185	

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

CEACON TO ANICON OF INCOMANCE DITARTION ATTICO												
			ıring Year in Line 2)	In Force End of Year (Included in Line 21)								
		1	2	3	4							
		Non-Participating	Participating	Non-Participating	Participating							
36	Industrial											
37.	Ordinary			1,850,185								
38.	Credit Life (Group and Individual)											
39.	Group											
40.	Totals (Lines 36 to 39)			1,850,185								

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL INFORMATION O	אוע כ		II LIFE P	IND C	AUDOL INSOURING	, ⊑	
			Credit Life				Gro	oup
				1		2	3	4
			Numb	er of Individ	dual			
			Polic	i€ nd Gro				
				tes		ount of Insurance	Number of Certificates	Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to expense ies						XXX	
42.	Number in force end of year if the number under surrections is sunte	ed						
	on a pro-rata basis				·	XXX		XXX
43.	Federal Employees' Group Life Insurance include in Line							
44.	Servicemen's Group Life Insurance included in Line 21		- 					
45.	Group Permanent Insurance included in Line 21							

			\DDI	NA	L	SNTA	Ę/	TH	ΕN	
[46.	Amount of additional accidental death benefits in	end	d	der ord	h y po				

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

	DASIS OF CALCUL	LATION OF ORDINARITE	LIM MOUTANCE
47. State basis of calculation of (47.1) of		ntai nily In e, Mor	g , , , ,
wife and children under Family, Pa	arent and Chil		
47.2			

POLICIES WITH DISABILITY PROVISIONS

	TOLIGIES WITH BIOABLETT I TROVISIONS													
			Industrial		Ordinary		Credit		Group					
		1	2	3	4	5	5 6		8					
								Number of						
		Number of		Number of		Number of		Certifi-	Amount of Ins					
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance					
48.	Waiver of Premium			962	84,726									
49.	Disability Income													
50.	Extended Benefits			XXX	XXX									
51.	Other													
52.	Total		(a)	962	(a) 84,726		(a)		(a)					

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

Exhibit of Number of Policies, Contracts, ...Supplementary Contracts ${f N}$ ${f O}$ ${f N}$ ${f E}$

Exhibit of Number of Policies, Contracts, ... Annuities ${f N}$ ${f O}$ ${f N}$ ${f E}$

Exhibit of Number of Policies, Contracts, ...Accident and Health Insurance ${f N}$ ${f O}$ ${f N}$ ${f E}$

Exhibit of Number of Policies, Contracts, ...Deposit Funds ${f N}$ ${f O}$ ${f N}$ ${f E}$

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	19,470,114
2.	Current year's realized pre-tax capital gains/(losses) of \$4,716,449 transferred into the reserve net of taxes of \$990,454	3,725,995
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)	23, 196, 109
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,029,323
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	22,166,786

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	908,820	120,502		1,029,323
2.	2020	978,249	217,240		1, 195, 490
3.	2021	1,036,046	188,250		1,224,296
4.	2022	1,087,480	188,888		1,276,368
5.	2023	1,144,779	191,766		1,336,545
6.	2024	1,132,824	191,451		1,324,276
7.	2025	1,085,818	186 , 176		1,271,994
8.	2026	1,059,542	176,056		1,235,599
9.	2027	1,032,749	164,603		1, 197, 352
10.	2028	986,623	152,379		1,139,002
11.	2029	979,082	139,293		1,118,375
12.	2030	957,598	136,574		1,094,172
13.	2031	945,704	141,075		1,086,779
14.	2032	924,223	147,921		1,072,144
15.	2033	882,438	151,812		1,034,250
16.	2034	822, 193	161,140		983,333
17.	2035	730,069	157,780		887,849
18.	2036	625,741	149,416		775 , 156
19.	2037	505,435	142 , 134		647,569
20.	2038	377 , 183	132 , 134		509,317
21.	2039	285,999	122,833		408,832
22.	2040	253,621	106,904		360,525
23.	2041	218,372	89,548		307,920
24.	2042	182,431	66,606		249,037
25.	2043	147,796	45,920		193,716
26.	2044		24,762		129,686
27.	2045	60,452	11,573		72,025
28.	2046	19,474	9,211		28,685
29.	2047	(3,119)	6,613		3,495
30.	2048	(2,431)	4,015		1,584
31.	2049 and Later	, , , , , , , , , , , , , , , , ,	1,417		1,417
32.	Total (Lines 1 to 31)	19,470,114	3,725,995		23, 196, 109

ASSET VALUA

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc. ASSET VALUATION RESERVE

		Default Component			Equity Component		
	1	2	3	4	5	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	4,389,823	35,972	4,425,796				4,425,796
Realized capital gains/(losses) net of taxes - General Account	(455,234)		(455,234)				(455,234)
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account							
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	1,009,487	5,393	1,014,881				1,014,881
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	4,944,076	41,366	4,985,442				4,985,442
9. Maximum reserve	5,437,456	36,283	5,473,740				5,473,740
10. Reserve objective	3,106,173	27,948	3,134,121				3, 134, 121
11. 20% of (Line 10 - Line 8)	(367,581)	(2,684)	(370,264)				(370,264)
12. Balance before transfers (Lines 8 + 11)	4,576,496	38,682	4,615,178				4,615,178
13. Transfers	2,399	(2,399)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	4,578,895	36,283	4,615,178				4,615,178

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

						OWII OITEI						
			1	2	3	4		Contribution	Reserv	e Objective		m Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS				,		,		,		,
1.		Exempt Obligations		XXX	XXX		0.000		0.0000		0.0000	
2.	1	Highest Quality	464,095,579	XXX	XXX	464,095,579	0.005	232,048	0.0016	742,553	0.0033	1,531,515
3.	2	High Quality	363,244,320	XXX	XXX	363,244,320	0.0021	762,813	0.0064	2,324,764	0.0106	3,850,390
4.	3	Medium Quality	1,477,420	XXX	XXX	1,477,420	0.0099	14,626	0.0263	38,856	0.0376	55,551
5.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
6.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
7.	6	In or Near Default		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 (Sum of Lines 1 through 8)	828,817,319	XXX	XXX	828,817,319	XXX	1,009,487	XXX	3, 106, 173	XXX	5,437,456
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
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		0.000		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)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations	2,977,817	XXX	XXX	2,977,817	0.000		0.000		0.000	
19.	1	Highest Quality		XXX	XXX		0.005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	2,977,817	XXX	XXX	2,977,817	XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.005		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)	831,795,136	XXX	XXX	831,795,136	XXX	1,009,487	XXX	3, 106, 173	XXX	5,437,456

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

				DL	HOLIC		4 1					
			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximu	m Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(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		0.007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	4,903,169		XXX	4,903,169	0.0011	5,393	0.0057	27,948	0.0074	36,283
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		0.006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0 . 1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.000		0 . 1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.000		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)	4,903,169	•	XXX	4,903,169	XXX	5,393	XXX	27,948	XXX	36,283
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,903,169		XXX	4,903,169	XXX	5,393	XXX	27,948	XXX	36,283

Asset Valuation Reserve - Equity Component **NONE**

Asset Valuation Reserve - Replications (Synthetic) Assets

NONE

Schedule F - Claims

NONE

Schedule H - Part 1 - Analysis of Underwriting Operations **NONE**

Schedule H - Part 2 - Reserves and Liabilities

NONE

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

NONE

Schedule H - Part 4 - Reinsurance

NONE

Schedule H - Part 5 - Health Claims

NONE

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

	I ICII	Buranco	Assumed the insulance, Annulues, Deposit I unus and Other t	LIADIIILICS VVI	thout Life of L	disability Col	itingenoics, and ricia	ica Denenio Libica b	y ricinsurca compe	arry as or becomined o	i, Gairent Tear	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID E	ffective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code Nu	umber	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
6220095-24	249632110.	/01/2013	Accordia Life and Annuity Company	1A	COFW/I	XXXL	1,850,185	1,369,659,939	13,285,525			24,922,045
0299999. Genera	al Account - L	J.S. Affiliat	tes - Other				1,850,185	1,369,659,939	13,285,525			24,922,045
0399999. Total G	eneral Accou	unt - U.S.	Affiliates				1,850,185	1,369,659,939	13,285,525			24,922,045
0699999. Total G	eneral Accou	ınt - Non-l	J.S. Affiliates									
0799999. Total G	eneral Accou	ınt - Affilia	tes				1,850,185	1,369,659,939	13,285,525			24,922,045
1099999. Total G	eneral Accou	ınt - Non-A	Affiliates									
1199999. Total G	eneral Accou	unt					1,850,185	1,369,659,939	13,285,525			24,922,045
1499999. Total Se	Separate Acco	ounts - U.	S. Affiliates									
1799999. Total Se	Separate Acco	ounts - No	n-U.S. Affiliates									
1899999. Total Se	Separate Acco	ounts - Affi	liates									
2199999. Total Se	Separate Acco	ounts - No	n-Affiliates									
2299999. Total Se	Separate Acco	ounts										
2399999. Total U.	J.S. (Sum of 0	399999, (0899999, 1499999 and 1999999)				1,850,185	1,369,659,939	13,285,525			24,922,045
2499999. Total No	lon-U.S. (Sur	n of 06999	999, 0999999, 1799999 and 2099999)									
	-											
		·										
												ļ
												ļ
							4 050 405					
9999999 - Totals	i						1,850,185	1,369,659,939	13,285,525			24,922,045

Schedule S - Part 1 - Section 2

NONE

Schedule S - Part 2

NONE

Schedule S - Part 3 - Section 1

NONE

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 4 - Bank Footnote

NONE

Schedule S - Part 5

NONE

Schedule S - Part 5 - Bank Footnote

NONE

Schedule S - Part 6

NONE

Schedule S - Part 7

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1 Life Contracts 4 5 6 7 2 3 Accident and Health Insurance Premiums, Including Policy, Active Status Life Insurance Annuity Membership Other Columns Deposit-Ty					es and Territorie	Direct Business Only				
Superior Company Com			1	Life Co	ontracts			6	7	
Part				2	3					
State Part Control										
Annah Marke State Annah								Total		
1.			Active Status	Life Insurance	Annuity	Membership	Other		Deposit-Type	
2 A Justian A. 2 A. 4 A. 4 A. 4 A. 5 A. 5 A. 5 A. 5 A. 5		,		Premiums			Considerations	2 through 5	Contracts	
3. According A. A	l l									
6. Autorises Collection Collectio										
S. Calderman										
6 Colorano 7 Convestioul		· · · ·								
7. Corrections										
B. District Columbia DC N.										
Secretar Courabia		0.								
10 Frods										
11 Goorgie										
12 Havail					***************************************					
18 Marker 10 X					***************************************					
Himber		• • • • • • • • • • • • • • • • • • • •								
15 Indians										
16 Nova										
17. Kareas			IV							
18 Kontucky NY										
19 More Mary Ma										
20 Marice Maric		*								
21 Maryland				†				 		
Messachusetts				†				 		
Michigan				†	<u> </u>	<u> </u>		 		
24. Minesotia MN N N N N N N N N				†	 	 		<u> </u>		
25. Mississipp MS				†	 	<u> </u>		<u> </u>		
25. Missouri				†		<u> </u>		<u></u>		
Montania				İ				İ		
28				İ				İ		
Nove densey										
30 New Hampshire										
31 New Jensey										
32 New Mexico										
33 New York										
34. North Carolina			N							
35 North Dakota										
36	35.									
37	36.		N							
38 Oregon	37.		N.							
39. Pennsylvaria.	38.		N.							
41 South Carolina SC N	39.		N.							
42 South Dakola SD N	40.	Rhode IslandRI	N							
43. Tennessee	41.	South CarolinaSC	N							
44. Texas	42.	South Dakota	N							
45. Utah	43.	Tennessee TN	N							
46. Vermont	44.	TexasTX	N							
48	45.	Utah UT	N							
48. Washington	46.	Vermont VT	N							
49 West Virginia WV N	47.	3 · · · · · · · · · · · · · · · · · · ·								
50. Wisconsin	48.									
St. Wyoming	49.		N							
S2	50.	Wisconsin WI	N							
S3 Guam										
S4 Puerto Rico				ļ						
55. U.S. Virgin Islands		~~								
56. Northern Mariana Islands										
57. Canada										
58. Aggregate Other Alien										
59. Subtotal 90. Reporting entity contributions for employee benefits plans. 91. Dividends or refunds applied to purchase paid-up additions and annutities. 92. Dividends or refunds applied to shorten endowment or premium paying period. 93. Premium or annuity considerations waived under disability or other contract provisions. 94. Aggregate or other amounts not allocable by State. 95. Totals (Direct Business). 96. Plus reinsurance assumed. 97. Totals (All Business). 98. Less reinsurance assumed. 99. Totals (All Business) less Reinsurance Ceded. 90. DETAILS OF WRITE-INS 90. Sa001. 90. Sa001. 90. Sa002. 90. Summary of remaining write-ins for Line 58 from overflow page. 90. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) 90. XXX 90. Sa003. 90. Summary of remaining write-ins for Line 58 from overflow page. 90. Summary of remaining write-ins for Line 58 from overflow page. 90. Summary of remaining write-ins for Line 58 from overflow page. 90. Summary of remaining write-ins for Line 94 from 90. Summary of remaining write-ins for Line 94 from 90. Summary of remaining write-ins for Line 94 from 90. Summary of remaining write-ins for Line 94 from										
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94-35. Idias (Lines 3401 fillough 3405 plus 3436)(Line XXX	J 700.		XXX	1				1		
(a) Active Status Counts: LLicensed or Chartered - Licensed insurance carrier or domiciled RBG. 1. R Registered - Non-domiciled RBGs.	(a) Active			•				•	•	

⁽a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG. R - Registered - Non-domiciled RRGs...

SCHEDULE T - PART 2

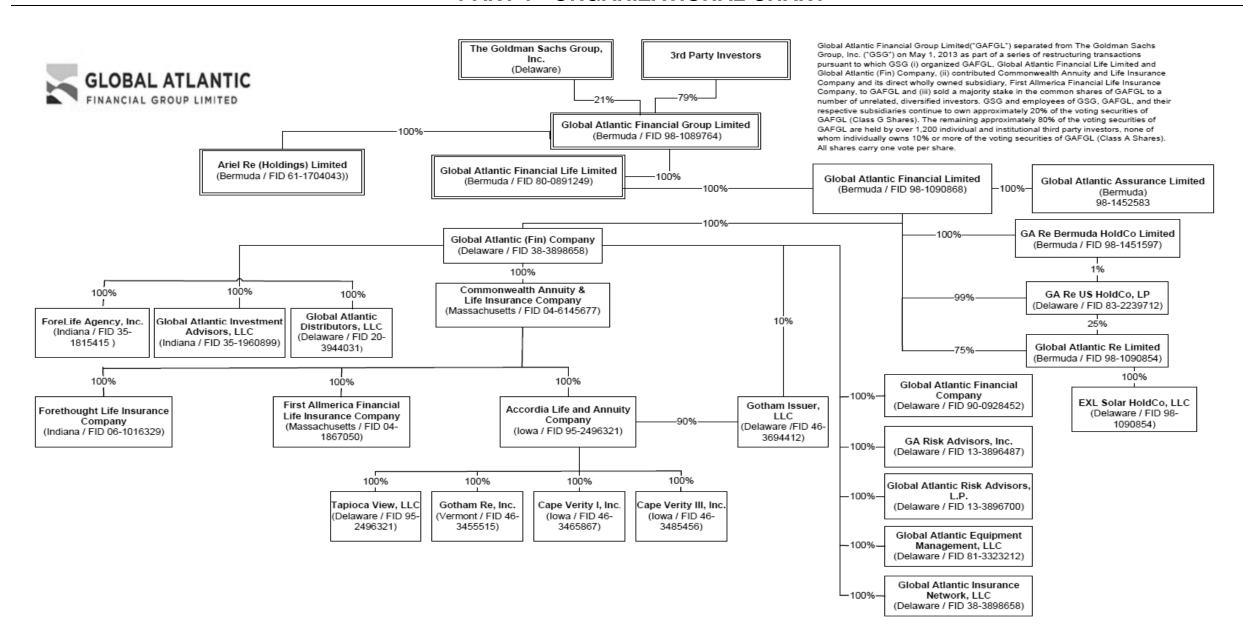
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN Allocated by States and Territories Direct Business Only 5 2 3 6 Disability Income Long-Term Care Annuities Life (Group and Individual) (Group and Individual) (Group and (Group and Deposit-Type States, Etc. Individual) Individual) Contracts Totals 1. Alabama Alaska 3. ... AZ 4. AR 5. California ... CA 6 Colorado CO 7. Connecticut 8. _____ DE Delaware 9. 10. Florida FL 11. Georgia GA Hawaii HI 13. ID 14.IL Indiana IN 15 16. lowaIA KS 17. Kansas KY 18. Kentucky 19. Louisiana LA 20. Maine ME 21. MD Maryland 22. Massachusetts MA 23. Michigan MI 24. Minnesota... MN 25. Mississippi MS 26. Missouri MO MT 27. Montana 28. Nebraska 29. Nevada 31. New Jersey 32. New Mexico 33. New York 34. North Carolina NC ND 35. North Dakota OH 36. Ohio 37. Oklahoma OK 38. OR Oregon 39. Pennsylvania PA 40. RI 41. South Carolina _____ SC 42. South Dakota SD 43 Tennessee TN 44 Texas TX Utah UT 45. Vermont VT 46. 47. Virginia VA 48. Washington WA 49. West Virginia WV 50. Wisconsin WI 51. Wyoming WY 52. American Samoa AS 53 Guam GU PR 54. Puerto Rico 55. U.S. Virgin Islands _____ VI 56. Northern Mariana Islands MP 57. Canada CAN

Aggregate Other Alien OT

58. 59.

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Oode	Gloup Name	Oode	Number	TIGOD	Olix	international)	Of Affiliates	tion	Littly	(Name of Entity/Ferson)	Other)	lage	Global Atlantic Financial Group Limited	(1/14)	
			80-0891249				Global Atlantic Financial Life Limited	BMU	NI A	Global Atlantic Financial Group Limited	Ownership	100.000	drobal Attaintic i manoral droup Emitted		
							arobar meranera rimanara Erra Erim tau			dioda: Attaited i maiorar dioda 21mi tod 1111			Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
										, , , , , , , , , , , , , , , , , , ,			Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic (Fin) Company	DE	NI A	Global Atlantic Financial Limited	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	BMU	NI A	Global Atlantic Financial Life Limited	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	Global Atlantic Financial Limited	Ownership				
			00 4000051		1		0.1.1.4.1.4	P				05.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	GA Re US HoldCo, LP	Ownership	25.000	Olebel Address: Figure is 1 One 1 1 11		
			61-1704043		1		Avial Da (Haldinga) Limitad	DMII	NILA	Clabel Atlantic Financial Cray Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	BMU	NI A	Global Atlantic Financial Group Limited	Ownership	100.000	Olekel A4141- Financial Onco Limited		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			. 13-3090700				GIODAI ATIAIITIC HISK AUVISOIS, L.F.	DE	NI A	Global Atlantic (Fill) Company	Owner Strip		Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic Insurance Network, LLC	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000	diobal Atlantic i mancial dioup Emilited		
			. 00 0000000				arobat Attaited modification for the two fit, EEO			drobar Actuators (1111) company	owner entry		Global Atlantic Financial Group Limited		
			13-3896487				GA Risk Advisors, Inc.	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000	drobat Attantio i manoral droup Elimitod		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NI A	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NI A	Third Party Investors	Ownership	79.000	Third Party Investors		
							First Allmerica Financial Life Insurance			Commonwealth Annuity and Life Insurance			Global Atlantic Financial Group Limited		
3891 Goldma	n Sachs Grp	69140	. 04-1867050	2578101	793699		Company	MA	IA	Company	Ownership	100.000			
							Commonwealth Annuity and Life Insurance						Global Atlantic Financial Group Limited		
3891 Go I dma	n Sachs Grp	84824	. 04–6145677	3958278	1086664		Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000			
0004	0 1 0	00000	05 0400004						1.4	Commonwealth Annuity and Life Insurance		400.000	Global Atlantic Financial Group Limited		
3891 Go I dma	n Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	IA	Company	Ownership	100.000	Olekel A4141- Figure 1-1 One - 1 inited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			40-3094412				dottidiii 155uei , LLC	UE	IA	diobal Atlantic (Fin) Company	Owner Strip		Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA.	Accordia Life and Annuity Company	Ownership	90.000	diobal Atlantic i mancial dioup Emilited		
			10 0001112				dottian 100dor, EE0			Notice and American Company	owner entry		Global Atlantic Financial Group Limited		
3891 Go I dma	n Sachs Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	oroda mrantio i manoral di dap Elimitod		
	1												Global Atlantic Financial Group Limited		
<u> </u>			95-2496321	.			Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000			ļ
					1					1			Global Atlantic Financial Group Limited	1	
3891 Go I dma	n Sachs Grp	15475	46-3465867	.			Cape Verity I, Inc.	I A	RE	Accordia Life and Annuity Company	Ownership	100.000			ļ
1					1								Global Atlantic Financial Group Limited	1	
3891 Go I dma	n Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	I A	IA	Accordia Life and Annuity Company	Ownership	100.000	[ļ
			05 4000000									400.000	Global Atlantic Financial Group Limited		
		[35-1960899	-			Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Clabal Atlantia Financial Community		·
			20 2044024		1		Clobal Atlantia Diatributora IIC	DE	1.4	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			. 20-3944031	-			Global Atlantic Distributors, LLC	J	I A	. Global Atlantic (Fin) Company	Ownership		Global Atlantic Financial Group Limited		l
			35-1815415		1		ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	arobar Attailtie i manerar droup Elmiteu	1	
							Total to Agonoy, The		· · · · · · · · · · · · · · · · · · ·	Commonwealth Annuity and Life Insurance	omioi dirip		Global Atlantic Financial Group Limited		1
3891 Goldma	n Sachs Grp	91642	06-1016329		I		Forethought Life Insurance Company	IN	IA	Company	Ownership	100.000	Intrances	1	
													Global Atlantic Financial Group Limited		
[81-3323212				Global Atlantic Equipment Management, LLC .	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			ļ
													Global Atlantic Financial Group Limited		
							Global Atlantic Assurance Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	100.000			
					1								Global Atlantic Financial Group Limited	1	
			98-1451597				GA Re Bermuda HoldCo Limited	BMU	NI A	Global Atlantic Financial Limited	Ownership	100.000			

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

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											Type of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
													Global Atlantic Financial Group Limited	i	
			83-2239712				GA Re US HoldCo, LP	DE	NI A	Global Atlantic Financial Limited	Ownership	99.000			
			83-2239712				GA Re US HoldCo. LP	DE	NIA	OA D- D	0h:	1.000	Global Atlantic Financial Group Limited	1	
			83-2239/12				GA He US HOTOLO, LP	UE	NI A	GA Re Bermuda HoldCo Limited	Ownership		Global Atlantic Financial Group Limited		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	TOTODAL ATTAINTIC I MANCIAL GLOUP EMILLEC	1	
										and an include the second					

Asterisk	Explanation	

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements		Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	80-0891249	Global Atlantic Financial Life Limited								(4,550,104)	(4,550,104)	
	38-3898658	Global Atlantic (Fin) Company		(132,000,000)			(6, 133, 188)			(85,955,396)	(224,088,584)	
		Commonwealth Re Midco Limited					(3,211,797)				(3,211,797)	
84824		Commonwealth Annuity & Life Insurance										
		Company		(365.000.000)	606,080,505		(57, 204, 270)	(23,695,556)		289,858,333	450,039,012	58,262,187
	AA-3191237	Global Atlantic Re Limited					(18,031,013)	259.035.220		131,363,139	372.367.346	(15,966,035,394)
69140		First Allmerica Financial Life Insurance						200,000,220				
		Company			(41,240,245)		(273,676)	(27,369,900)			(68,883,821)	933,565,265
62200		Accordia Life and Annuity Company		100.000.000	(887,327,183)		(12,448,880)			(400,462,736)	(1,156,625,932)	5,482,585,606
	90-0928452	Global Atlantic Financial Company		10.000.000	(15,410,176)		426.493.970			(100, 102, 100)	421,083,794	, 102,000,000
		Gotham Re. Inc.		10,000,000	(5.628.487)		(171.920)	12,697,960			6,897,553	(441,429,815)
		Cape Verity I, Inc.			(15,427,723)		323 . 122	(4,086,129)			(19, 190, 730)	(1,369,659,939)
		Cape Verity III, Inc.			111,050,529			(39,526,738)			71.523.791	(4,112,925,667)
	35-1960899	Global Atlantic Investment Advisors, LLC			111,000,020		(2,904,483)	(00,020,700)			(2,904,483)	(+, 112,020,001)
		Global Atlantic Distributors, LLC					(46,658,223)				(46,658,223)	
		Forethought Life Insurance Company		365.000.000	247,902,780		(260,835,330)	(220.667.724)		69.746.764	201.146.490	15.415.637.757
1072		Goldman Sachs Asset Management, L.P.		, 000, 000, 000	£71,50£,100		(200,000,000)	(220,001,124)				10, 710,001,101
	10 00/0000	(GSAM fees)					12,025,127				12,025,127	
	81-3323212	Global Atlantic Equipment Management, LLC					12,023,121			†	12,023,121	
	01-0020212	diobal Attained Equipment Management, LEC		22,000,000			(19,607,698)				2,392,302	
		Global Atlantic Assurance Limited		22,000,000			(11,361,741)			†	(11.361.741)	
		Grobal Attantic Assulance Limited					(11,001,741)				(11,301,741)	
9999999 Coi	ntrol Totals								XXX			

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
1.	MARCH FILING 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?	SEE EXPLANATION
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
5.	APRIL FILING Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	WAIVED
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	WAIVED
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
9.	JUNE FILING Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	SEE EXPLANATION
11.		YES
suppler specific	owing supplemental reports are required to be filed as part of your annual statement filing <u>if your company is engaged in the type of business</u> ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your response 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 whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	onse of NO to the
12.	MARCH FILING Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	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
16.	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
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
18.	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
19.	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
20.	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
21.	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
22.	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
23.	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
24.	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?	SEE EXPLANATION
25.	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?	NO
26.	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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	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
28.	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
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	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?	SEE EXPLANAT
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	
37.	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? 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	NO
38.	electronically with the NAIC by March 1? 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	NO
39.	NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANAT
	APRIL FILING	
41.	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
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	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
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
45.	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
46.	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
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	
-		NO NO
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NU
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
2. 10.	The Company will file with the State but is not required to file with the NAIC The Company will file with the State but is not required to file with the NAIC	
12.	The Company only has one shareholder	
13.	The Company has no Medicare Supplement Insurance Business	
14.	The Company has no trusteed surplus	
15.	The Company has no participating business The Company will file with the State but is not required to file with the NAIC	
17. 18.	The Company will file with the State but is not required to file with the NAIC The Company has no Separate Accounts Funding Guaranteed Minimum Benefit	
19.	The Company has no Synthetic GIC Contracts	
20.	The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed	
21.	The Company has no indexed annuity contracts	
22.	The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed	
23. 24.	The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed The Company will file with the State but is not required to file with the NAIC	
25.	The Company is not required to file this form	
26.	The Company is not required to file this form	
27.	The Company has no annuity contracts	
28.	The Company has no Modified Guarantee Annuities	
29. 30.	Not applicable to variable business in force Not applicable to variable business in force	
31.	The Company has no variable contracts	
32.	The Company has no variable contracts	
33.	The Company will file with the State but is not required to file with the NAIC	
34.	The Company has no Workers Compensation business	
35.	The Company has no Accident and Health Business The Company has no Medicary Part Discoverage business	
36. 37.	The Company has no Medicare Part D coverage business Audit partner has not exceeded five years	
38.	There are no employees currently in cooling off periods	
39.	The Company is not seeking relief from these requirements	
40	The Company will file with the State but is not required to file with the NAIC	

The Company will file with the State but is not required to file with the NAIC 48.

43. 44. 45.

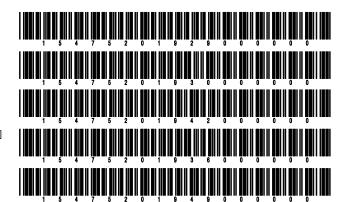
The Company has no health business
The Company is exempt from the requirementsof section 8D of AG38

The Company has no credit insurance business
The Company has no Accident and Health Business

The Company has no health business

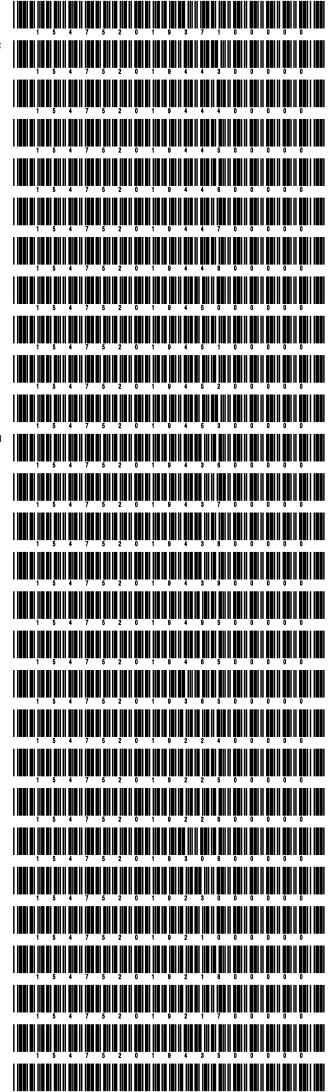
The Company will file with the State but is not required to file with the NAIC The Company has no long-term business

- 6. Life, Health & Annuity Guaranty Association Model Act Assessment Base
 - Reconciliation Exhibit [Document Identifier 290]
- Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 300]
- 12. SIS Stockholder Information Supplement [Document Identifier 420]
- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 14. Trusteed Surplus Statement [Document Identifier 490]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 15. Participating Opinion for Exhibit 5 [Document Identifier 371]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- 25. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]
- 26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]
- Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]
- Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]
- Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 35. Supplemental Schedule O [Document Identifier 465]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 42. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 43. Credit Insurance Experience Exhibit [Document Identifier 230]
- 44. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- 47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]
- 49. Variable Annuities Supplement [Document Identifier 286]



OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ent Holdings		Admitted Asse in the Annua		
		1	2	3	4	5	6
			Percentage of Column 1		Securities Lending Reinvested Collateral	Total (Col. 3 + 4)	Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments		0.000				0.000
	1.02 All other governments			2,624,081			
	1.03 U.S. states, territories and possessions, etc. guaranteed	7,955,474	0.892	7,955,474		7,955,474	0.892
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	12,980,503	1.456	12,980,503		12,980,503	1.456
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed	72,280,105	8.109	72.280.105		72,280,105	8.109
	1.06 Industrial and miscellaneous			732,977,156			
	1.07 Hybrid securities		0.000	, , ,			
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans						
	1.11 Total long-term bonds			828,817,319			
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks		0.000				0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
Ο.	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded		0 000				0.000
	-		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				
	3.08 Total common stocks		0.000				0.000
4.	Mortgage loans (Schedule B):		0.000				0.000
	4.01 Farm mortgages						
	4.02 Residential mortgages			4 000 400			
	4.03 Commercial mortgages			4,903, 168		4,903,168	
	4.04 Mezzanine real estate loans			4 000 400		4 000 400	
	4.05 Total mortgage loans	4,903,169	0.550	4,903,168		4,903,168	0.550
5.	Real estate (Schedule A):		0.000				0.000
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.00
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate	- 	0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)		0.000				0.000
	6.02 Cash equivalents (Schedule E, Part 2)		4 . 452	39,688,769		1 ' '	4 . 452
	6.03 Short-term investments (Schedule DA)		0.334	2,977,817		1 ' '	0.334
	6.04 Total cash, cash equivalents and short-term investments		4.786	42,666,586		1 ' '	4.786
7.	Contract loans	15,023,881	1.685	15,023,881		15,023,881	1.685
8.	Derivatives (Schedule DB)		0.000				0.000
9.	Other invested assets (Schedule BA)	-	0.000				0.000
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	891,410,955	100.000	891,410,954		891,410,954	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
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, O them 15
6.	Total foreign exchange change in book/adjusted g va :
	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
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,534,282
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	572,202
8.	Deduct amortization of premium and mortgage interest points and commitment fees	58,911
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)	4,903,169
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	4,903,169
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	4,903,169

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	832,648,230
2.	Cost of bonds and stocks acquired, Part 3, Column 7	202,934,315
3.	Accrual of discount	1,974,005
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	
5.	Total gain (loss) on disposals, Part 4, Column 19	4, 139, 906
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	213,692,658
7.	Deduct amortization of premium	2,110,441
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	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	2,923,962
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	828,817,319
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	828,817,319

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long Tomi Bondo and Ok	1 Book/Adjusted	2	3	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States				
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	2,624,081	2,870,200	2,633,600	2,500,000
by governments)	4.	Totals	2,624,081	2,870,200	2,633,600	2,500,000
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	7,955,474	8,765,542	8,164,564	6,175,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	12,980,503	17,287,746	13,189,412	10,780,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and			70,000,405	00 770 000	74.050.000	00 007 000
their Political Subdivisions	7.	Totals	72,280,105	82,773,630	71,950,690	68,097,000
Industrial and Miscellaneous, SVO	8.	United States		, ,.	656,569,592	623,358,473
Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	9.	Canada	, ,	' '	7,629,243	7,000,000
	10.	Other Countries	71,976,293 732,977,156	79,921,850 816,239,132	72,089,293 736,288,128	68,335,000 698,693,473
,	11.	Totals	732,977,150	810,239,132	730,200,120	090,093,473
Parent, Subsidiaries and Affiliates	12.	Totals	000 047 040	007 000 000	000 000 004	700 045 470
	13.	Total Bonds	828,817,319	927,936,250	832,226,394	786,245,473
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
(unamilateu)	16.	Other Countries				
D	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
001111011070010	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
(unaninaleu)	22.	Other Countries				
Devent Outeridiesies and Affil'	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks	200 047 212	007 000 553	000 000 001	
	27.	Total Bonds and Stocks	828,817,319	927,936,250	832,226,394	

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

	Quality and	Maturity Distribution		Mued December 3	5 T		ues by Major Types		NC Designations	10	44	10
NAIC Designation	1 Year or Less	2 Over 1 Year Through 5 Years Th	3 Over 5 Years rough 10 Years	Over 10 Years	over 20 Years	6 No Maturity Date	Total Current Year	8 Col. 7 as a % of Line 11.7	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	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
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	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
2. All Other Governments	, ,						, ,		, ,		,	
2.1 NAIC 1					2,624,081	XXX	2,624,081	0.3	2,626,885	0.3		2,624,081
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					2,624,081	XXX	2,624,081	0.3	2,626,885	0.3		2.624.081
U.S. States, Territories and Possessions etc., Guaranteed					, ,		, ,	·	, , ,	•		, ,
3.1 NAIC 1				6,293,456		XXX	6.293.456	0.8	6,356,909	0.8	6,293,456	
3.2 NAIC 2		97.766	695,224	869.030		XXX	1,662,020	0.2	1,651,591	0.2	1,662,020	
3.3 NAIC 3		,	,	., .		XXX	, ,		, , , , ,		, ,	
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		97.766	695.224	7.162.486		XXX	7.955.476	1.0	8.008.500	1.0	7.955.476	
4. U.S. Political Subdivisions of States, Territories and				, ,			,,,,,		, , , ,		, ,	
Possessions , Guaranteed												
4.1 NAIC 1	,			785,646	12,194,858	XXX	12,980,504	1.6	22,324,893	2.7	12,980,504	
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				785,646	12,194,858	XXX	12,980,504	1.6	22,324,893	2.7	12,980,504	
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		1,581,447	16,796,931	3,942,885	38,333,464	XXX	60,654,727	7.3	48,561,259	5.8	42,822,814	17,831,913
5.2 NAIC 2					11,625,373	XXX	11,625,373	1.4	11,670,018	1.4	11,625,373	
5.3 NAIC 3						XXX						
5.4 NAIC 4	,	ļ				XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals		1,581,447	16,796,931	3,942,885	49,958,837	XXX	72,280,100	8.7	60,231,277	7.2	54,448,187	17,831,913

10.7 Totals

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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

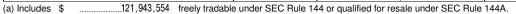
Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year	Over 5 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	I feat of Less	Through 5 feats	Tillough to fears	Tillough 20 Tears	Over 20 Tears	Date	Total Gulletti Teal	Lille 11.7	FIIOI feai	FIIOI TEAI	rraueu	Flaceu (a)
6.1 NAIC 1	5,006,662	16,854,152	44,074,368	91,081,127	224,526,502	xxx	381,542,811	45.9	366,556,968	43.8	313,281,985	68,260,826
6.2 NAIC 2	297,525	871,793	27,671,120		254,414,880	XXX	349,956,927	42.1	367,161,908	43.9		34,980,626
6.3 NAIC 3	221.013	664.083	495.428	96.896	234,414,000	XXX	1.477.420	0.2		0.2		1.477.420
6.4 NAIC 4	221,010	004,000	433,420			XXX			2,009,009	9.2		1,477,420
6.5 NAIC 5						XXX						
						XXX	-					
	F FOF 200	10, 200, 020	70 040 046	157 070 600	470 041 202		700 077 150	00.1	705 757 045	07.0	600 050 006	104 710 070
6.7 Totals	5,525,200	18,390,028	72,240,916	157,879,632	478,941,382	XXX	732,977,158	88.1	735,757,915	87.9	628,258,286	104,718,872
7. Hybrid Securities									450 700			
7.1 NAIC 1						XXX			453,782	0.1		
7.2 NAIC 2						XXX			2,267,821	0.3		
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX			2,721,603	0.3		
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 1						XXX						
							-					
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						

XXX

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year	1 1041 01 2033	imough o reals	imough to rears	imough zo rears	5701 <u>20 10</u> 013	Daio	Total Guildin Teal	LIIIC 11.7	i noi reai	1 HOI TOU	Haucu	1 14004 (4)
11.1 NAIC 1	(d)7,984,479	18.435.599	60.871.299	102 . 103 . 114	277.678.905		467.073.396	56.2	XXX	xxx	378.356.576	88.716.820
11.2 NAIC 2	(d)		28,366,344	67,570,639	266.040.253		363.244.320	43.7	XXX	XXX	328,263,694	34,980,626
11.3 NAIC 3	(d)237,323		495.428	96.896			1.477.420	0.2	XXX	XXX		1,477,420
11.4 NAIC 4	(d)221,010		700,420				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	9.2	XXX	XXX		, , , , , , , , , , , , , , , , ,
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	8,503,017	20,069,241	89,733,071	169,770,649	543,719,158		(b)831,795,136	100.0	XXX	XXX	706,620,270	125, 174,866
11.8 Line 11.7 as a % of Col. 7	1.0	2.4	10.8	20.4	65.4		100.0	XXX	XXX	XXX	85.0	15.0
	1.0	2.4	10.8	20.4	03.4		100.0	XXX	XXX	***	80.0	10.0
12. Total Bonds Prior Year 12.1 NAIC 1	11.567.074	25,962,122	86,750,706	101.564.188	225.949.382		V////	V0.07	451,793,472	54.0	340.935.733	110.857.739
	11,307,074	20,902,122		61,361,340	225,949,382		XXX	XXX	382,751,338	45.8	340,935,733	23,553,952
12.2 NAIC 2			35,243,969	١, ٥٥١, ٥٩٥	286, 146, 029		XXX	XXX	2,039,039	45.8	2,039,039	∠3,553,952
12.3 NAIC 3	••••				2,039,039		XXX		2,039,039	J	2,039,039	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6		05 000 400	101 001 075	100 005 500	F14 104 1F0		XXX	XXX	(c)	100.0	700 170 150	104 444 004
12.7 Totals	11,567,074	25,962,122	121,994,675	162,925,528	514, 134, 450		XXX	XXX	(b)836,583,849	100.0		134,411,691
12.8 Line 12.7 as a % of Col. 9	1.4	3.1	14.6	19.5	61.5		XXX	XXX	100.0	XXX	83.9	16.1
13. Total Publicly Traded Bonds		40.000	40.000									
13.1 NAIC 1	7,870,648	10,873,652	12,255,102	89,241,471	258, 115, 701		378,356,574	45.5	340,935,733	40.8	378,356,574	XXX
13.2 NAIC 2		97,766	18,000,680	61,657,423	248,507,824		328,263,693	39.5	359, 197, 386	42.9	328,263,693	XXX
13.3 NAIC 3									2,039,039	0.2		XXX
13.4 NAIC 4												XXX
13.5 NAIC 5		ļ							ļ			XXX
13.6 NAIC 6												XXX
13.7 Totals	7,870,648		, , , ,	. , . , .	506,623,525		706,620,267	85.0		83.9		XXX
13.8 Line 13.7 as a % of Col. 7	1.1	1.6	4.3	21.4	71.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7,									1			
Section 11	0.9	1.3	3.6	18.1	60.9		85.0	XXX	XXX	XXX	85.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	113,831	7,561,947	48,616,197	12,861,643	19,563,204		88,716,822	10.7	110,857,739	13.3	XXX	
14.2 NAIC 2	297,525	871,793	10,365,664	5,913,216	17,532,429		34,980,627	4.2	23,553,952	2.8	XXX	34,980,627
14.3 NAIC 3	221,013	664,083	495,428	96,896			1,477,420	0.2			XXX	1,477,420
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	632,369	9,097,823	59,477,289	18,871,755	37,095,633		125, 174, 869	15.0	134,411,691	16.1	XXX	125, 174, 869
14.8 Line 14.7 as a % of Col. 7	0.5	7.3	47.5	15.1	29.6		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.1	1.1	7.2		4.5		15.0		XXX	XXX	XXX	15.0
Section 11	0.1	1.1	1.2	2.3	4.3		13.0	^^^	^^^	^^^	^^^	13.0



⁽b) Includes \$ current year of bonds with Z designations and \$ 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, \$ 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.

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

	Matu						by Major Type and					
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Ton-	4. V	Over 1 Year	Over 5 Years	Over 10 Years	0	No Maturity	T-4-1 O V	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments							0 077 047		4 040 770			
1.01 Issuer Obligations	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
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	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
2. All Other Governments												
2.01 Issuer Obligations					2.624.081	XXX	2.624.081	0.3	2.626.885	0.3		2,624,081
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					2,624,081	XXX	2,624,081	0.3	2,626,885	0.3		2,624,081
3. U.S. States, Territories and Possessions, Guaranteed					2,024,001	XXX	2,024,001	0.0	2,020,000	0.0		2,024,001
		07 700	005 004	7 400 405		V///	7 055 475		0 000 500		7 055 475	
3.01 Issuer Obligations	-	97,766	695,224	7 , 162 , 485		XXX	7,955,475	1.0	8,008,500	1.0	7,955,475	
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		97,766	695,224	7,162,485		XXX	7,955,475	1.0	8,008,500	1.0	7,955,475	
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed												
4.01 Issuer Obligations	-				12, 194,858	XXX	12,980,504	1.6	22,324,893	2.7	12,980,504	
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				785.646	12.194.858	XXX	12.980.504	1.6	22.324.893	2.7	12.980.504	
5. U.S. Special Revenue & Special Assessment Obligations				,	12, 141,141		12,000,000				,,	
etc., Non-Guaranteed												
5.01 Issuer Obligations		171,694	374,770	3,942,885	49,958,838	XXX	54,448,187	6.5	42,071,882	5.0	54,448,187	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities		1,409,753	16,422,161			XXX	17,831,914	2.1	17,648,579	2.1		17,831,914
5.04 Other Loan-Backed and Structured Securities		1, 100, 700				XXX	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		510,816	0.1		, , 001, 011
5.05 Totals		1,581,447	16,796,931	3,942,885	49,958,838	XXX	72,280,101	8.7	60,231,277	7.2	54,448,187	17,831,914
6. Industrial and Miscellaneous		1,001,447	10,730,331	3,342,003	43,330,030	^^^	12,200,101	0.1	00,201,211	1.2	J4,440, 10 <i>1</i>	17,001,314
			44 045 000		450 000 000		245 400 007		200 101 251		504 040 400	
6.01 Issuer Obligations			41,215,399	143,887,816	459,999,092	XXX	645, 102, 307	77.6	609, 131, 254	72.8	584,218,162	60,884,145
6.02 Residential Mortgage-Backed Securities	4,892,831	10,701,958	5,213,270	3,375,278	380,542	XXX	24,563,879	3.0	35,837,727	4.3	24,563,879	
6.03 Commercial Mortgage-Backed Securities	518,537	1,535,876	10,170,547	8,790,135	3,703,672	XXX	24,718,767	3.0	26,734,673	3.2	4,618,168	20,100,599
6.04 Other Loan-Backed and Structured Securities	113,831	6, 152, 194	15,641,699	1,826,403	14,858,076	XXX	38,592,203	4.6	64,054,259	7.7	14,858,076	23,734,127
6.05 Totals	5,525,199	18,390,028	72,240,915	157,879,632	478,941,382	XXX	732,977,156	88.1	735,757,913	87.9	628,258,285	104,718,871
7. Hybrid Securities								<u> </u>				
7.01 Issuer Obligations						XXX			2,721,603	0.3		
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						XXX			2,721,603	0.3		
8. Parent, Subsidiaries and Affiliates			1			^^^			2,121,000	0.3		
						1001						
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						
	1	1	1				1					1

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

	Matu	rity Distribution of	All Bonds Owne	d December 31, a	at Book/Adjusted	Carrying Values	by Major Type and	Subtype of Issue	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds												i
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							1
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
	XXX	XXX	XXX	XXX	XXX							<u></u>
10. Unaffiliated Bank Loans 10.01 Unaffiliated Bank Loans - Issued						XXX						i
10.02 Unaffiliated Bank Loans - Issued												
· ·						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												İ
11.01 Issuer Obligations	2,977,817	269,460	42,285,393	155,778,832	524,776,869	XXX	726,088,371	87.3	XXX	XXX	662,580,145	63,508,226
11.02 Residential Mortgage-Backed Securities	4,892,831	10,701,958	5,213,270	3,375,278	380,542	XXX	24,563,879	3.0	XXX	XXX	24,563,879	
11.03 Commercial Mortgage-Backed Securities	518,537	2,945,629	26,592,708	8,790,135	3,703,672	XXX	42,550,681	5.1	XXX	XXX	4,618,168	37,932,513
11.04 Other Loan-Backed and Structured Securities	113,831	6, 152, 194	15,641,699	1,826,403	14,858,076	XXX	38,592,203	4.6	XXX	XXX	14,858,076	23 , 734 , 127
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		İ
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		i
11.08 Totals	8.503.016	20,069,241	89,733,070	169,770,648	543,719,159			100.0	XXX	XXX	706,620,268	125, 174, 866
11.09 Line 11.08 as a % of Col. 7	1.0	2.4	10.8	20.4	65.4		100.0	XXX	XXX	XXX	85.0	15.0
12. Total Bonds Prior Year											-	
12.01 Issuer Obligations	6,338,900	111, 103	45, 165, 785	130,989,272	509, 192, 733	XXX	XXX	XXX	691,797,793	82.7	645,862,753	45,935,040
12.02 Residential Mortgage-Backed Securities	2.175.545	6,479,616	11,765,569	14,597,431	819.566	XXX	XXX	XXX	35,837,727	4.3	15, 161, 823	20,675,904
12.03 Commercial Mortgage-Backed Securities	482.918	7,097,115	28,391,602	8.343.539	68,078	XXX	XXX	XXX	44,383,252	5.3	20,875,430	23.507.822
12.04 Other Loan-Backed and Structured Securities	2,569,712	12,274,288	36,671,718	8,995,286	4,054,071	XXX	XXX	XXX	64,565,075	7.7	20,272,152	44,292,923
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	94,303,073		20,212, 132	
12.06 Affiliated Bank Loans					···········	XXX		XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	11,567,075	25,962,122	121,994,674	162,925,528	514, 134, 448	***	XXX	XXX	836,583,847	100.0	702, 172, 158	134,411,689
12.09 Line 12.08 as a % of Col. 9	1.4	3.1	14.6	19.5	61.5		XXX	XXX	100	XXX	83.9	16.1
13. Total Publicly Traded Bonds												i
13.01 Issuer Obligations	2,977,817	269,460	25,042,512	146,609,120	487,681,235	XXX	662,580,144	79.7	645,862,753	77.2	662,580,144	XXX
13.02 Residential Mortgage-Backed Securities	4,892,831	10,701,958	5,213,270	3,375,278	380,542	XXX	24,563,879	3.0	15, 161,823	1.8	24,563,879	XXX
13.03 Commercial Mortgage-Backed Securities				914,496	3,703,672	XXX	4,618,168	0.6	20,875,430	2.5		XXX
13.04 Other Loan-Backed and Structured Securities					14,858,076	XXX	14,858,076	1.8	20,272,152	2.4	14,858,076	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	7,870,648	10,971,418	30,255,782	150,898,894	506,623,525		706,620,267	85.0	702, 172, 158	83.9	706,620,267	XXX
13.09 Line 13.08 as a % of Col. 7	1.1	1.6	4.3	21.4	71.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7,												İ
Section 11	0.9	1.3	3.6	18.1	60.9		85.0	XXX	XXX	XXX	85.0	XXX
14. Total Privately Placed Bonds												i
14.01 Issuer Obligations			17,242,881	9, 169, 712	37,095,634	XXX	63,508,227	7.6	45,935,040	5.5	XXX	63,508,227
14.02 Residential Mortgage-Backed Securities						XXX			20,675,904	2.5		· · · · · · · · · · · · · · · · · · ·
14.03 Commercial Mortgage-Backed Securities	518,537	2,945,629	26,592,708	7,875,639		XXX		4.6	23,507,822	2.8	XXX	37,932,513
14.04 Other Loan-Backed and Structured Securities	113,831	6, 152, 194	15,641,699	1,826,403		XXX	23,734,127	2.9	44,292,923	5.3		23,734,127
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				.,,,		XXX	L
14.06 Affiliated Bank Loans		3,00			T	XXX					XXX	I
14.07 Unaffiliated Bank Loans						XXX					XXX	I
14.08 Totals	632.368	9,097,823	59.477.288	18,871,754	37,095,634	,,,,,	125.174.867	15.0	134,411,689	16.1	XXX	125 , 174 , 867
14.09 Line 14.08 as a % of Col. 7	0.5	7.3	47.5	15.1	29.6		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7,				J	20.0					†		100.0
Section 11	0.1	1.1	7.2	2.3	4.5		15.0	XXX	xxx	XXX	XXX	15.0
CCCUOTI II	0.1	1-1	1.2	2.0	т.0		10.0	////	////	////	////	10.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Short Tolling	investinents				
	1	2	3	4 Other Short-term	5 Investments in Parent,
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	1,990,261	1,990,261			
Cost of short-term investments acquired	6,903,794	6,903,794			
Accrual of discount	75,453	75,453			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	297	297			
6. Deduct consideration received on disposals	5,991,988	5,991,988			
7. Deduct amortization of premium					
Total foreign exchange change in book/adjusted carrying value					
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)	2,977,817	2,977,817			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,977,817	2,977,817			

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

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) 2 4 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year. ..3,708,507 .1,945,356 ..1,763,151 .320, 193,008 .2,179,707 ..318,013,301 2. Cost of cash equivalents acquired14,937 ...14,937 Accrual of discount 3. Unrealized valuation increase (decrease) 5. Total gain (loss) on disposals ..4,140,000 .284,227,683 280,087,683 6. Deduct consideration received on disposals 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-.39,688,769 .39,688,769 7+8-9). 11. Deduct total nonadmitted amounts ... 39,688,769 39,688,769 Statement value at end of current period (Line 10 minus Line 11)

 $[\]hbox{(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:}\\$

Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2		Location	5	6	7	8			ook Value/Recorde	d Investment		14	15
		3	4	1			Book	9	10	11	12	13	-	-
		J	·				Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
80514301		Louisville	КҮ		10/01/2013	7.900			(33,887)				14,800,000	
80514318		Roanoke	VA		10/01/2013	5.720			(25,024)				12,800,000	
		nding - Commercial mortgage	es-all other				4,903,169		(58,911)				27,600,000	
0899999. Total Mortgag							4,903,169		(58,911)				27,600,000	XXX
1699999. Total - Restruc														XXX
2499999. Total - Mortga	ges with	overdue interest over 90 days	S											XXX
3299999. Total - Mortga	ges in th	e process of foreclosure												XXX
							 							
														
														·····
					 		İ		·		†			
3399999 - Totals						•	4,903,169	•	(58,911)				27,600,000	XXX

Conoral	Interrogat	tory:

- eneral 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 \$

 4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
- interest due and unpaid.

SCHEDULE B - PART 2

Observation All Management Learner	ACCUIDED AND	ADDITIONIO MADE	D
Showing All Mortgage Loans	ACQUIRED AND A	ADDITIONS MADE I	During the Gurrent Year

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	•		in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		(Amortization)			Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	01-1-		Acquired	Disposar	Prior Year	Increase			Interest and		Change in					
	- 7	State	Туре		Date		(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	Louisville	KY		10/01/2013		1,016,211								360,629			
	Roanoke	VA		10/01/2013		4,518,071								211,573			
0299999. Mortgages with	n partial repayments					5,534,282								572,202			
						+					+						
		-															
		······															
						+					+						
			 											 			
						+					+						
		·····									+						
0599999 - Totals						5,534,282								572,202			

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid $\bf N$ $\bf O$ $\bf N$ $\bf E$

SCHEDULE D - PART 1

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yes	ar								
1	2	Co	des	6	7		air Value	10	11			usted Carryin	g Value			lı	nterest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		Се		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
0599999. Tot	al - U.S. Government Bonds					XXX								XXX	XXX	XXX			XXX	XXX
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D		1FE	2,633,600	114.8080	2,870,200	2,500,000	2,624,081		(2,803)			4.875	4.534	JJ	53,828	121,875	04/27/2016	01/22/2044
	ototal - Bonds - All Other Governments -	Issuer Obl	igations		2,633,600	XXX	2,870,200	2,500,000	2,624,081		(2,803)			XXX	XXX	XXX	53,828	121,875	XXX	XXX
	al - All Other Government Bonds				2,633,600	XXX	2,870,200	2,500,000	2,624,081		(2,803)			XXX	XXX	XXX	53,828	121,875	XXX	XXX
13063A-5G-5	CALIFORNIA STATE OF MUNI BND GO		[]	1FE	2,991,300		3,007,538	1,875,000	2,836,538		(33, 475)			7.550	3.777	AO	35,391	141,563	01/06/2015	04/01/2039
	CALIFORNIA STATE OF MUNI BND GOILLINOIS STATE OF MUNITAX BND GO			1FE 2FE	3,566,800 1.606.464	152.7020 107.8030	3,817,550 1,940,454	2,500,000 1.800.000	3,456,917		(29, 979) 10, 428			7.300 5.100	4.383 6.178		45,625 7.650	182,500 91.800	02/02/2016	10/01/2039
	ototal - Bonds - U.S. States, Territories a	and Posses	sions - lee		1,000,404	107 . 0030	1,340,404	, 000,000	1,002,019		10,428				0.1/8	U U			10/ 00/ 20 10	
	ligations	1 00000	- 135	401	8.164.564	XXX	8.765.542	6,175,000	7.955.474		(53,026)			XXX	XXX	XXX	88.666	415.863	XXX	xxx
	al - U.S. States, Territories and Possess	sions Bonds	S		8,164,564		8,765,542	6,175,000	7,955,474		(53,026)			XXX	XXX	XXX	88,666	415,863	XXX	XXX
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG MUNI BND		1	1FE	4,669,977	153.6540	5,992,506	3,900,000	4,576,223		(17,141)			6.600	5.235		107,250	257,400	09/30/2013	08/01/2042
	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL		1	1FE	8,519,435	1	11,295,240	6,880,000	8,404,280		(21, 138)			6.750	5.264		193,500	464,400	09/30/2013	08/01/2049
	ototal - Bonds - U.S. Political Subdivision	ns - Issuer (Obligations	S	13, 189, 412		17,287,746	10,780,000	12,980,503		(38, 279)			XXX	XXX	XXX	300,750	721,800	XXX	XXX
	al - U.S. Political Subdivisions Bonds				13, 189, 412		17,287,746	10,780,000	12,980,503		(38, 279)			XXX	XXX	XXX	300,750	721,800	XXX	XXX
010869-AS-4 02765U-CR-3	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA C			1FE	1,592,025 1,786,994	74.4700 138.7980	1,861,750 2,387,326	2,500,000 1,720,000	1,732,182 1,780,494		44, 101 (1, 226)			0.000	3.771 5.775	MAI	39,331	104, 112	08/19/2016	10/01/2031 02/15/2043
	BAY AREA TOLL AUTHORITY MUNITAX BND REV			1FE	3,684,278		4,220,736	2,600,000			(15,689)			7.043	4.584		45.780	183.118	01/27/2017	04/01/2050
072024-RV 0	BAY AREA TOLL AUTHORITY MUNITAX BND REV		1	1FE	4,932,352		5,938,968	3,680,000	4,864,992		(16,711)			6.907	4.869		63.544	254, 178	01/26/2017	10/01/2050
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES MUNI BND		1	1FE	2,025,432	135.0920	2,431,656	1,800,000	1,977,574		(8,889)			6.899	5.808	JD	10,349	124, 182	10/09/2013	12/01/2040
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX			1FE		98.9710	1,440,028	1,455,000	1,455,000					3. 144	3.144		7,624	8,768	08/08/2019	11/01/2045
	METROPOLITAN WASH D C ARPTS AU METROPOLI		1	2FE		161. 1320	5, 156, 224	3,200,000	4,482,901		(23, 292)			7.462	4.788		59,696	238,784	01/22/2015	10/01/2046
	NEW JERSEY ST TRANSN TR FD AUT MUNI BND NEW JERSEY ST TURNPIKE AUTH MUNI BND REV		[]	2FE	7,258,220 1,301,710		8,302,360 1,568,660	6,290,000 1,000,000	7, 142, 473 1, 262, 106		(21,353)			6.561 7.414	5.467 5.277		18,342	412,687 74.140	09/30/2013	12/15/2040 01/01/2040
	OHIO UNIV MUNITAX BND REV	· 		1FE		128.9060	7,089,830	5,500,000	6,003,374		(7,253)			5.590	5.211		25,621		02/23/2016	12/01/2114
	PORT AUTH NY & NJ MUNITAX BND		- '	1FE	6,000,000	95.0920	5,705,520	6,000,000	6,000,000					3.287	3.287		73,958		08/08/2019	08/01/2069
73358W-EK-6	PORT AUTH NY & NJ MUNITAX BND REV		4	1FE	1,030,367	129.5450	1, 198, 291	925,000	1,026,279		(1,477)			4.926	4.291	AO	11,391	45,566	01/26/2017	10/01/2051
73358W-JA-3	PORT AUTH NY & NJ MUNITAX BND REV		1	1FE	1,511,840	122.5600	1,838,400	1,500,000	1,511,682		(97)			4.458	4.417	AO	16,718	66,870	02/17/2017	10/01/2062
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX			1FE	3,000,000	112.0990	3,362,970	3,000,000	3,000,000					4.637	4.637	JJ	69,555	58,349	01/17/2019	01/01/2040
79467B-CN-3	CHICAGO SALES TAX SECURITIZATI MUNITAX			1FE	3,000,000	116.1750	3,485,250	3,000,000	3,000,000		(5, 129)			4.787	4.787		71,805	60,236	01/17/2019	01/01/2048
	SAN DIEGO COUNTY REG TRANSPT SAN DIEGO CUNIVERSITY CALIF REGTS MED CTR MUNITAX B		1	1FE	3, 186,336	144.3370	4,081,850 3,030,893	2,828,000 2,099,000	3, 158, 142 2, 410, 346		(8, 237)			5.911	5.124 5.346		41,791 17.562	167 , 163	09/30/2013	04/01/2048
	ototal - Bonds - U.S. Special Revenues -	- Issuer Ob	ligations		54.810.960	XXX	63, 100, 712	49.097.000	54,448,190		(65.459)			XXX	XXX		610.137	2.243.046	XXX	XXX
30265A-AN-4	FREMF_13-K33 SUB CMBS _13-K33-B 144A		4	1FM	1,289,948	103.6710	1,555,071	1,500,000	1,409,753		21,713			3.499	5.496		4,374	53,211	10/04/2013	08/25/2046
	FREMF MORT TST FREMF_15-K47 SUB CMBS _15		4	1FM		102.3900	7,679,241	7,500,000	6,771,636		111,875			3.587	5.851		22,417	272,832	03/11/2016	06/25/2048
	FREMF SUB CMBS_15-K51 B 144A	<u></u>	. 4	1FM	9,481,813	104.3860	10,438,606	10,000,000	9,650,526		49,747			3.954	4.770	MON	32,947	400,922	06/08/2016	10/25/2048
	ototal - Bonds - U.S. Special Revenues -	- Commerc	iai Mortgaç	ge-	47, 400, 700	V////	40.070.040	40 000 000	47 004 045		400.005			V/V/	V////	V////	50 700	700 005	V/V/	V////
	cked Securities al - U.S. Special Revenues Bonds				17, 139, 730	XXX	19,672,918	19,000,000	17,831,915		183,335 117,876			XXX	XXX	XXX	59,738	726,965	XXX	XXX
	AT&T INC SENIOR CORP BND		T- T	2FE	71,950,690 3,507,728	127.4180	82,773,630 4,077,376	68,097,000 3,200,000	72,280,105 3,490,075		(5, 109)			5.650	5.028		669,875 68,302	2,970,011 180,800	03/29/2016	02/15/2047
00200H=00=4 002824=BH=2	ABBOTT LABORATORIES SENIOR CORP BND		1	1FE	3,221,888		4,205,632	3,200,000	3,220,892		(384)			4.900	4.856	MN	13,502	156,800	12/09/2016	11/30/2046
00817Y-AF-5	AETNA INC CORP BND		1	2FE	8, 100, 827	135.0740	9, 185, 032	6,800,000	7,878,020		(40,713)			6.625	5. 181	JD	20,022	450,500	09/30/2013	06/15/2036
012725-AD-9	ALBEMARLE CORP SENIOR CORP BND		1	2FE	3,204,919	114.6790	3,325,691	2,900,000	3, 189,621		(6, 186)			5.450	4.754	JD	13, 171	158,050	04/03/2018	12/01/2044
01400E-AC-7 02209S-AV-5	ALCONFINANCECORP SENIOR CORP BND 144A			2FE 2FE	7,872,375 430,340	104.9250	7,869,375 415,436	7,500,000 450,000	7,871,747 431,223		(628) 380			3.800 3.875	3.527 4.135	MS	77,583 5.086	17 400	11/22/2019 08/21/2017	09/23/2049
02209S-AV-5 023135-BJ-4	ALTRIA GROUP INC SENIOR CORP BND		'	2FE	430,340	92.3190 117.6850		7,000,000			380			4.050	4.135		5,086	17,438 283,500	06/08/2018	09/16/2046
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP BND			1FE	3.874.458		4,654,048	3,950,000	3.876.943		1,839			4.050	4.175		12.443	159.975	11/16/2018	12/03/2042
03040W-AT-2	AMERICAN WATER CAPITAL CORP SENIOR CORP		1	2FE	1,447,995	113.2790	1,699,185	1,500,000	1,449,029		967			4.200	4.410	MS	21,000	66,850	12/12/2018	09/01/2048
03073E-AN-5	AMERISOURCEBERGEN CORPORATION SENIOR COR		1	2FE	1,042,350		1,028,520	1,000,000	1,039,290		(921)			4.250	3.998		14, 167	42,500	06/09/2016	03/01/2045
031162-BA-7	AMGEN INC CORP BND		1	2FE	4,803,615		5,065,125	3,750,000	4,686,765		(30,682)		ļ	6.400	4.444		100,000	240,000	04/11/2016	02/01/2039
031162-BE-9 031162-BZ-2	AMGEN INC SENIOR CORP BND			2FE 2FE	1,097,030 470,600		1,191,230 560,275	1,000,000 500,000	1,088,565 472,683		(2,417)			4.950 4.400	4.318 4.774		12,375 3,667	49,500 22,000	04/11/2016	10/01/2041 05/01/2045
031162-BZ-2 03522A-AJ-9	AMGEN INC SENIOR CORP BND			2FE		112.0550	3,380,442	2,850,000	2,691,140		1,988			4.400	5.297		3,667	69,825	05/15/2019	05/01/2045
	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1	2FE		112.1610	7.954.458	7.092.000	7.092.000		1,000			4.439	4.439		74.331	314.814		10/06/2048

SCHEDULE D - PART 1

1	2	3	Code 4	es 5	6	7	Fa 8	air Value	10	11	Change	in Book/Adj	justed Carryin	g Value			li li	nterest		Da	ates
		3	4	5			0	^													
							0	9			12	13	14	15 Total	16	17	18	19	20	21	22
			F o		NAIC Desig-								Current Year's	Foreign Exchange Change							
		С	r e		nation and		Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted	A		Stated
CUSIP		o d	g	Bond	Admini- strative	Actual	Obtain Fair	Fair	Par	Adjusted Carrying	Valuation Increase/	(Amor- tization)	Temporary Impairment	Adjusted Carrying	Rate	Effective Rate	When	Amount Due and	Amount Received		Contractua Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	2FE	1,498,182	118.3730	1,657,222	1,400,000	1,491,915		(2,438)			4.950	4.476	JJ	31,955	69,300	08/21/2017	01/15/2042
	ANHEUSER-BUSCH INBEV WORLDWIDE SENIORCOR ANTHEM INC SENIORCORPBND				2FE 2FE	298,302 624,994	114.4400 110.4120		300,000 625,000	298,355 625,002		28			4.600 4.375	4.635 4.375	JD	2,913 2,279	13,800 27,344	03/20/2018 11/14/2017	04/15/2048
037735-CM-7 A	APPALACHIAN POWER CO CORP BND			1	2FE	2,208,608	142.0520	2,272,832	1,600,000	2, 145, 629		(19,392)			7.000	4.287	AO	28,000	112,000	07/26/2016	04/01/2038
	APPLE INC SENIOR CORP BND			1	1FE	3,424,304 797,880	125.4750 112.7800	3,764,250 902,240	3,000,000 800,000	3,402,895 798,017		(9, 124)			4.650 3.850	3.824	FA	49,600 12,577	139,500 30,800	07/31/2017 07/28/2016	02/23/2046 .
	APPLE INC SENIOR CORP BND	İ		1	1FE	3,439,879	96.9590	3,442,045	3,550,000	3,440,381		502			2.950	3.110	MS	31,999		10/11/2019	09/11/2049
03836W-AB-9 A	AQUA AMERICA INC SENIORCORPBND	4		1	2FE	375,000	105.2030	394,511	375,000	375,000					3.566	3.566	MN	2,229	6,872	04/24/2019	05/01/2029 .
	ARCHER DANIELS MIDLAND CO CORP BND			1 1	1FE	1, 280, 128 2, 497, 149	134.0990 109.5350	1,528,729 2,765,759	1,140,000 2,525,000	1,262,407 2,498,363		(3,214)			5.765 3.750	4.941 3.812	MS	21,907 27,880	65,721 94,688	09/30/2013 09/22/2017	03/01/2041
039483-BQ-4 A	ARCHER DANIELS MIDLAND CO SENIOR CORP BN			1	1FE	1,006,915	122.2540	1, 161, 413	950,000	1,006,124		(790)			4.500	4.146	MS	12,588	21,375	03/14/2019	03/15/2049
040555-CM-4 A	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			1	1FE	4,440,799	121.6370	4,494,487	3,695,000	4,372,076		(20,572)			5.050	3.784		62,199	186,598	06/23/2016	09/01/2041 .
	BAKER HUGHES A GE COMPANY LLC CORP BND			1	1FE 2FE		117.8230 123.9320	5,520,008 10,038,492	4,685,000 8,100,000	4,952,274 7,708,138		(7,513) 7,438			5. 125 4.750	4.691 5.092		70,698 74.812	240 , 106 384 , 750	09/30/2013 01/14/2016	09/15/2040 .
	BECTON DICKINSON AND COMPANY SENIOR CORP			1	2FE		117.0310	5,851,550	5,000,000	5,109,260		(2,402)			4.685	4.536	JD	10,411	234,250	02/23/2016	12/15/2044
	BECTON DICKINSON AND COMPANY SENIOR CORP			1	2FE	2,023,620	119.2200	2,384,400	2,000,000	2,023,009		(426)			4.669	4.594	JD	6,485	93,380	03/28/2018	06/06/2047 .
	BIOGEN INC SENIOR CORP BND			1 1	1FE	5,202,950 1,233,244	120.7750 97.7320	6,038,750 1,246,083	5,000,000 1,275,000	5, 189, 349 1, 236, 287		(3,908)			5.200 3.375	4.932 3.553	MS	76,556 1,913	260,000 43,031	04/11/2016	09/15/2045
	BP CAPITAL MARKETS AMERICA INC SENIOR CO			1	1FE		113.1050	565,525	500,000	499,341		68			4.234	4.252	MN	3,234	21, 170	11/20/2018	11/06/2028
	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND			2	1FE	5, 104, 897	121.2330	6,061,650	5,000,000	5, 104, 639		(258)			4.625	4.481	MN	29,549		11/22/2019	05/15/2044 .
	BRISTOL-MYERS SQUIBB CO SENIOR CORP BNDBAE SYSTEMS FINANCE INC BAE SYSTEMS FINA			2	1FE 2FE	254,912 343,980	128.2790 127.8390		250,000 280,000	254,909 320.354		(4,308)			5.000 7.500	4.863 5.158	JJ	4,722 10.500	21,000	11/22/2019	08/15/2045 .
	BROWN-FORMAN CORPORATION SENIOR CORP BND			1	1FE		127 . 8390	1,842,150	1,500,000	1,659,884		(3,752)			4.500		JJ	31, 125	67,500	05/05/2016	07/15/2045
12189L-AW-1 B	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1FE	1,032,620	113.5400	1, 135, 400	1,000,000	1,030,120		(707)			4. 150	3.958	AO	10,375	41,500	04/01/2016	04/01/2045 .
	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1FE		122.0200 140.1770	488,080 9,111,505	400,000	447,028		(1,075)			4.700 6.150	3.958 5.191	MS	6,267 66,625	18,800 399,750	08/21/2017	09/01/2045 .
	BURLINGTON NORTHERN SANTA FE L CORP BNDHALFMOON PARENT INC SENIOR CORP BND 144A	· · · · · · ·			2FE		140. 1770	9,111,505	6,500,000 5,000,000	7,206,532 5,600,792		(24,008)			6. 150	5.191		39,292		09/30/2013 10/11/2019	11/15/2036
125896-BL-3 C	CMS ENERGY CORPORATION SENIOR CORP BND			1	2FE	9,581,230	112.7920	11,279,200	10,000,000	9,627,331		8,362			4.700	4.972	MS	118,806	470,000	10/30/2013	03/31/2043
	CRH AMERICA INC SENIOR CORP BND 144A			1	2FE	2,496,588		2,948,619	2,525,000	2,498,561		494			5. 125	5.200		15,457	129,406	04/12/2016	05/18/2045 .
	CSX CORP SENIOR CORP BND				2FE 2FE		104.7540 109.1370	1,047,540 545,685	1,000,000 500,000	994,669 487,646		112			3.800	3.832 4.160		6,333 6,333	38,000 19,000	10/13/2016	11/01/2046
	CVS PASSTHROUGH TRUST SENIOR CORP BND			1	2FE	3,835,719	118.6320	3,914,856	3,300,000	3,808,941		(11,421)			5. 125	4. 131		75,636	169, 125	07/31/2017	07/20/2045
	CARGILL INC SENIOR CORP BND 144A			1	1FE	2,340,426	112.0230	2,464,506	2,200,000	2,339,199		(1,227)			3.875		MN	8,999	42,625	07/10/2019	05/23/2049
	CATERPILLAR INC CATERPILLAR INCCENTRAL HUDSON GAS & ELEC CORP CENTRAL H			1	1FE	4,687,130 308,872	157.0850 134.1400	5,497,975 5,592	3,500,000 280,000	4,606,094 304,946		(16,308)			7.375 5.800	5.236 5.082	MS	86,042 2,707	258 , 125 16 , 240	05/20/2014	03/01/2097
	CHARTER COMMUNICATIONS HOLDING SENIOUR C	1		1	2FE	2,000,000	123.9730	2,479,460	2,000,000	2,000,000					6.484	6.484	AO	24,495	129,680	12/06/2016	10/23/2045
	CHEVRON PHILLIPS CHEMICAL CO L SENIORCOR			1	1FE	2,925,300	105 . 8950	3, 176, 850	3,000,000	2,932,247		6,688			3.700	4.019		9,250	111,000	12/13/2018	06/01/2028
	CHURCH & DWIGHT CO INC SENIORCORPBND	+		1	2FE 2FE	2,256,000 7,324,071	109.1200 127.5820	2,728,000 8,898,845	2,500,000 6,975,000	2,260,543 7,300,415		4,348			3.950 5.300	4.564 4.966	HA	41,146 56,478	98,750 369,675	12/13/2018 08/21/2017	08/01/2047
	COLONIAL PIPELINE CO COLONIAL PIPELINE C	<u> </u>		1	2FE	1,345,882	145.7200		1,000,000	1,261,215		(15, 291)			7.630	4.900	MN		76,300	09/30/2013	05/06/2044
20030N-AY-7 C	COMCAST CORPORATION SENIOR CORP BND			1	1FE	631,410	142.4800	712,400	500,000	616,386		(3,579)			6.550	4.712	JJ	16,375	32,750	06/05/2015	07/01/2039 .
	COMCAST CORPORATION SENIOR CORP BND			[1	1FE 2FE		101.4970	3,044,910	3,000,000	2,798,581		4,335			3.400	3.804 5.693		47,033	102,000	07/31/2017	07/15/2046 .
	CONAGRA BRANDS INC SENIOR CORP BND				1FE	2,194,225 4,045,882	140.3660 131.7000	2,414,295 4,609,500	1,720,000 3,500,000	2,068,890 3,971,000		(23, 122)			8.250 5.700	4.671		41,782 8,867	141,900 199,500	09/30/2013	09/15/2030 06/15/2040
209111-FL-2 0	CONSOLIDATED EDISON CO OF NEW SENIORCORP			1	1FE	1,328,978	108 . 4420	1,518,188	1,400,000	1,330,879		1,325			3.875	4. 179	JD	2,411	54, 250	08/02/2018	06/15/2047 .
	CONSOLIDATED EDISON CO OF NEW SENIOR COR			1	1FE		113.6410	2,841,025	2,500,000	2,499,152		27			4. 125	4. 127		13, 177	53,281	05/06/2019	05/15/2049 .
	ANTHEM INC SENIOR CORP BND			l¦	2FE 2FE		109. 1270 . 108. 4240 .	1,254,961 1,084,240	1,150,000 1,000,000	1, 145, 154 1, 031, 343		88 (770)			4.500 4.700	4.527 4.480		7,475 2,089	51,750 47,000	05/02/2017 01/07/2015	05/09/2047
23204H-BM-9 C	CUSTOMERS BANK CUSTOMERS BANK			2	2FE	9,000,000	104.5900	9,413,100	9,000,000	9,000,000					6.125	6. 123		7,656	551,250	06/25/2014	06/26/2029
	DAYTON POWER AND LIGHT CO SECURED CORP B			1	2FE	4,669,685	102.4940	4,817,218	4,700,000	4,670,035		350			3.950		JD	8,251	97,466	06/03/2019	06/15/2049
	DEERE & CO DEERE & CO	+		2	1FE	2,389,142 4,968,788	147.2830 127.7060	2,533,268 5,906,403	1,720,000 4,625,000	2, 197, 011 4, 968, 110		(34,998)			8.100 4.750	4.692 4.278	MN	17,802 28.071	139,320	10/30/2013	05/15/2030
	DOVER CORP CORP BND	<u> </u>		1	2FE		132.6290	5,703,047	4,300,000	5,208,027		(30,538)			6.600	4.842	MS	83,563	283,800	09/30/2013	03/15/2038
260543-CV-3 D	DOW CHEMICAL COMPANY THE SENIOR CORP BND			2	2FE	6,232,653	115.6830	6,651,773	5,750,000	6,231,814		(839)			4.800	4.291	MN	35,267		11/25/2019	05/15/2049 .
	KEURIG DR PEPPER INC SENIORCORPBND			1	2FE 2FE	1,702,552 2,123,236	110.8230 107.7870	2,105,637 2,290,474	1,900,000 2,125,000	1,706,772 2,123,332		3,584			4.500 4.420	5.221 4.425		10,925 4.174	85,500 93,925	10/17/2018	11/15/204512/15/2046 .
	DUKE ENERGY INDIANA LLC SECURED CORP BND	+		¦	1FE			2,290,474	2, 125,000	2, 123, 332		(8,449)			4.420	4.425		4, 174	73,304		12/15/2046 .

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														_Total							
			l _											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		. .						Year's	Change							
			r		nation		Rate			D 1/		Current	Other-	in				A 1 20 1			0
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted	A		Stated
CUSIP		0		Dand	Admini-	Actual	Obtain		Dox	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Data	Effective	Mhan	Amount	Amount		Contractual
Identification	Description	d e	g	Bond Char	strative	Actual	Fair Value	Fair Value	Par Value	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	المصانات ما	Maturity
26441C-AT-2	DUKE ENERGY CORP SENIOR CORP BND	е	n	Unar	Symbol 2FE	Cost 1, 165, 676	103.4450		1,150,000	Value 1,164,653	(Decrease)	Accretion (330)	Recognized	Value	3.750	3.674	Palu	Accrued 14,375	During Year 43, 125	Acquired 08/23/2016	Date 09/01/2046
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B	·			1FE	2,725,748	105.4450	2,838,927	2, 100,000	2,672,091		(350)			6.000	3.885	JJ	58,100	126,000	06/06/2017	01/15/2038
278865-AM-2	ECOLAB INC SENIOR CORP BND			. 1	1FE	212,908	131.7120		170,000	209,480		(1, 120)			5.500	3.913	JD	597	9,350	10/14/2016	12/08/2041
278865-BA-7	ECOLAB INC SENIORCORPBND144A			. 1	1FE	1,998,429	111.7050	2,303,357	2,062,000	2,000,452		1, 157			3.950		JD	6,787	81,449	04/18/2018	12/01/2047
28370T-AF-6	EL PASO PIPELINE PARTNERS OPER SENIOR CO			. 1	2FE2FE	438,962	106 . 8420	507,500 3,351,090	475,000 3,000,000	442,574 3,240,689		727			4.700 5.950	5.215	MN	3,721	22,325	06/19/2014	11/01/2042
29273R-AZ-2 29364W-BC-1	ENERGY TRANSFER OPERATING LP SENIOR CORP ENTERGY LOUISIANA LLC SECURED CORP BND			-	1FE	3,253,095 1,183,120	111.7030 116.0390	1, 160, 390	1,000,000	1, 182,772		(5, 136) (348)			4.200	5.343 3.238	AU AO	44,625 10,500	178,500	11/22/2019	10/01/2043
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR			. 1	2FE	438, 156	129.0420	516, 168	400,000	434,683		(838)			5.700	5.045	FA	8,613	22,800	06/05/2015	02/15/2042
294429-AG-0	EQUIFAX INC CORP BND			. 1	2FE	5,234,206	128 . 6510	5,917,946	4,600,000	5, 141, 489		(17,295)			7.000	5.911	JJ	161,000	322,000	09/30/2013	07/01/2037
30161N-AS-0	EXELON CORPORATION SENIOR CORP BND		-	-[]	2FE	553,975	120.6090	603,045	500,000	550,279		(1,086)			5.100	4 . 430		1, 133	25,500	05/19/2016	06/15/2045
30161N-AV-3 302508-AQ-9	EXELON CORPORATION SENIOR CORP BNDFMR LLC CORP BND 144A		1	-[]	2FE1FE	2, 163,908 4,628,171	112.4280	2,445,309 4,957,504	2,175,000 3,550,000	2, 164, 648 4, 498, 852		(80,560)		<u> </u>	4.450 7.570	4.481 4.127		20,433 11,944	96,788 268,735	04/04/2016	04/15/2046
31428X-AT-3	FEDEX CORP SENIOR CORP BND			1	2FE	1,277,325	96.4720	1,447,080	1,500,000	1,303,279		4,727			3.875	4.836		24,219	58, 125	10/30/2013	08/01/2042
31428X-BE-5	FEDEX CORP SENIOR CORP BND			. 1	2FE	2,475,743	105.3140	2,422,222	2,300,000	2,467,547		(3,605)			4.750	4.277		13,960	109,250	08/09/2017	11/15/2045
31428X-BS-4	FEDEX CORP SENIORCORPBND		.	. 1	2FE	2,093,154	109.3260	2,295,846	2,100,000	2,093,285		108			4.950	4.971		21,368	103,950	10/17/2018	10/17/2048
316773-CH-1	FIFTH THIRD BANCORP CORP BND				2FE	3, 138, 588	152.8040	3,514,492	2,300,000	3,029,980		(23,244)			8.250	5.464		63,250 19,596	189,750	08/21/2017	03/01/2038
33616C-AB-6 337738-AR-9	FIRST REPUBLIC BANK SUB CORP BND			- 2	2FE2FE	1,052,823 2,723,985	110.4850	1, 187, 714	1,075,000 2,750,000	1,054,123 2,726,458		401 2,316			4.375	4.501 4.319		19,596	47,031 117,425	07/25/2016	08/01/2046
341081-EU-7	FLORIDA POWER & LIGHT CO CORP BND			1	1FE_	1,210,003	125.9050		1,060,000	1,180,894		(5,274)			5.400	4.386	MS	19,080	57,240	10/30/2013	09/01/2035
341081-EY-9	FLORIDA POWER & LIGHT CO CORP BND			. 1	1FE	6,499,433	132.6130	7,293,715	5,500,000	6,328,346		(30,760)			5.850	4.581	MN	53,625	321,750	09/30/2013	05/01/2037
341081-FX-0	FLORIDA POWER & LIGHT CO SECURED CORP BN	·		. 1	1FE	2,980,890	101 . 1520	3,034,560	3,000,000	2,981,016		126			3. 150	3. 183	A0	28,350		09/10/2019	10/01/2049
34959J-AH-1 361448-AU-7	FORTIVE CORP SENIOR CORP BONDGATX CORPORATION SENIOR CORP BND	·		. 1	2FE 2FE	5,419,720 1,054,345	103.5450 115.2680	5,643,203 1,152,680	5,450,000 1,000,000	5,421,082 1,051,685		543 (1, 160)			4.300 5.200	4.333 4.830	JD	10,416 15,311	234,350	06/20/2017 04/03/2018	06/15/2046 03/15/2044
370334-CJ-1	GENERAL MILLS INC SENIOR CORPBND		-	-	2FE	2, 137, 770	119.3070	2,594,927	2, 175,000	2, 138, 742					4.700	4.808		21,013	102,225	08/01/2018	04/17/2048
37045V-AF-7	GENERAL MOTORS CO SENIOR CORP BND				2FE	3,339,360	112.3540	3,370,620	3,000,000	3,318,428		(6,447)			6.250	5.448		46,354	187,500	06/21/2016	10/02/2043
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP BND			. 1	1FE	1,848,342	116.2500	1,976,250	1,700,000	1,841,226		(3,344)			4.500	3.968		31,875	76,500	10/17/2017	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SENIOR CORP BND			. 1	1FE	2,458,028	120.2540	2,765,842	2,300,000	2,446,958		(3, 132)			4.750	4.333		36,417	109,250	04/08/2016	03/01/2046
384802-AC-8 406216-AY-7	WW GRAINGER INC SENIOR CORP BNDHALLIBURTON COMPANY CORP BND		-	-	1FE 2FE	1,489,830	103.1340	1,547,010 3,321,085	1,500,000 2,300,000	1,490,541 3,141,476		206			3.750 7.450	3.788		7, 188 50.453	56,250 171,350	05/09/2016	05/15/2046
413875-AT-2	HARRIS CORPORATION SENIOR CORP BND			1	2FE	1, 114, 270	123.3770	1,233,770	1,000,000	1,106,219		(2,342)			5.054	4.350		8,985	50,540	05/05/2016	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SERVICES GR CORP BND			. 1	2FE	2,422,524	137 . 1570	2,873,439	2,095,000	2,383,195		(7, 175)			6.100	5.050		31,949	127,795	10/30/2013	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GR CORP BND		-	. 1	2FE	440,797	130 . 80 10		350,000	432,969		(3,413)			5.950	3.998	A0	4,396	20,825	08/21/2017	10/15/2036
418056-AU-1 437076-BF-8	HASBRO INC SENIOR CORP BND			. 1	2FE1FE	3,913,866 2,507,300	99.4520	3,580,272 2,719,285	3,600,000 2,275,000	3,887,659 2,495,580		(6,569)			5.100 4.400	4.553 3.792	MN	23,460 29,474	183,600	01/30/2015	05/15/2044
437076-BP-6	HOME DEPOT INC SENTOR CORP BND			1	1FE	416,520	119.3230	468,684	450,000	417.443		397			3.500	3.871	MS	4,638	15,750	08/21/2017	09/15/2056
455434-BL-3	INDIANAPOLIS POWER & LIGHT CO INDIANAPOL	1		. 1	1FE	2,365,680	137.9300	2,758,600	2,000,000	2,307,706		(10,610)			6.600	5.242	JD	11,000	132,000	09/30/2013	06/01/2037
458140-AY-6	INTEL CORPORATION SENIORCORPBND		-	. []	1FE	3,327,300	116.2080	3,486,240	3,000,000	3,313,504		(6,948)			4.100	3.497	MN	17,083	123,000	12/15/2017	05/11/2047
459200-GS-4 460146-CN-1	INTERNATIONAL BUSINESS MACHINE CORP BNDINTERNATIONAL PAPER CO SENIOR CORP BND		-	- []	1FE2FE	9,071,267 671,178	132. 1570 115. 0760	10,583,133	8,008,000 675,000	8,920,877 671,438		(27, 189) 62			5.600 5.150	4.711 5.187	MN	38,616 4,442	448,448 34,763	09/30/2013	11/30/2039 05/15/2046
460146-CQ-4	INTERNATIONAL PAPER CO SENIOR CORP BND		1	· ¦	2FE		107. 1050	2, 142, 100	2,000,000	1,998,102				·	4.400	4.406	FA			08/02/2015	05/15/2046
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BND]	. i	2FE	2,524,500	106 . 4750	2,635,256	2,475,000	2,522,706		(871)			4.350	4.400		40,673	107,663	09/22/2017	08/15/2048
46625H-HF-0	JPMORGAN CHASE & CO CORP BND				1FE	4,332,948	144.9170	5,217,012	3,600,000	4,221,718		(20,371)			6.400	4.957	MN	29,440	230,400	10/30/2013	05/15/2038
46625H-LL-2	JPMORGAN CHASE & CO SUB CORP BND	·			1FE	10,476,252	127 . 2860	13,460,495	10,575,000	10,483,980		1,676			4.950	5.010		43,622	523,463	01/14/2016	06/01/2045
478165-AH-6 48249D-AA-9	SC JOHNSON & SON INC SENIOR CORP BND 144		-	. 1	1FE1FE	1,772,304 1,393,483	122.0940	1,953,504	1,600,000	1,765,941 1.386.065		(3,461)			4.750 5.500	4.102 5.007		16,044 29,792	76,000 71,500	02/08/2018	10/15/2046
485134-BH-2	KANSAS CITY POWER & LIGHT COMP KANSAS CI			1	1FE	1,505,576	130. 1110		1,220,000	1,467,630		(2,021)			6.050	4.275		9,431	73,810	03/29/2016	11/15/2035
487836-AT-5	KELLOGG COMPANY CORP BND			. 1	2FE	3,784,828	139.7850	4, 193, 550	3,000,000	3,580,235		(37,246)			7.450	5.162	AO	55,875	223,500	09/30/2013	04/01/2031
487836-BQ-0	KELLOGG COMPANY SENIOR CORP BND		.	. 1	2FE	1,340,710	111.6400	1,479,230	1,325,000	1,339,982		(301)		ļ	4.500	4.426		14,906	59,625	06/06/2017	04/01/2046
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORP BND		-	- []	2FE	4,957,895	132.4880	5, 465, 130	4, 125,000	4,896,537		(24,995)			6.950	5.324	JJ	132, 195	286,688	06/06/2017	01/15/2038
50540R-AS-1 539830-BL-2	LABORATORY CORP OF AMER HLDGS LABORATORYLOCKHEED MARTIN CORPORATION SENIOR CORP		-	-[]	2FE1FE	3,898,292 1,576,080	112.5990 127.1570	4,250,612 1,748,409	3,775,000 1,375,000	3,892,983 1,567,605		(2,676)			4.700 4.700	4.487 3.841	MN	73,927 8,258	177,425 64,625	10/17/2017	02/01/2045 05/15/2046
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO CORP BOND		1	. li	1FE	4,928,790	127 . 1570	5.562.720	4.500.000	4,868,751		(11,034)			5. 125	4.505	MN	29,469	230 . 625	10/30/2017	11/15/2040
548661-DQ-7	LOWES COMPANIES INC SENIOR CORP BND			. 1	2FE	407,012	108.0340	432, 136	400,000	406,712		(139)			4.050	3.948	MN	2,610	16,200	08/21/2017	05/03/2047
55336V-AL-4	MPLX LP SENIOR CORP BND			. 1	2FE	8,003,564	108 . 1210	8,433,438	7,800,000	7,997,604		(3,465)			5.200	5.026		135,200	405,600	08/01/2018	03/01/2047
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND		-	- 2	2FE	763,252	106.4080	824,662				161			4.500	4.595	A0	8,719	17,438	05/23/2019	04/01/2048
575718-AA-9 58013M-FA-7	MASSACHUSETTS INSTITUTE OF TEC MASSACHUS		-	- [1FE2FE	7,521,190 5,674,396	152.7340 120.5610		6,357,825 5.200,000	7,517,555 5.641.783		(748)			5.600 4.875	4.726 4.317		178,019 15,492	356,038	10/30/2013	07/01/2111
380 I3M-FA-7	- INCOUNALUS CORPORATION SENIOR COMP BIND		-1	- []	∠FE		120.30 10					(9,623)	<u> </u>		4.8/5	4.31/	J U	10,492	∠⊃3,500	11/2//2010	12/09/2040

SCHEDULE D - PART 1

					, ,			ong-Term BOND											
1	2		Cod		6	7	Fair Value	10	11		e in Book/Adjus		,			nterest		Da	
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			r		nation		Rate				Current	Other-	in						
		С	е		and		sed to		Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		0	i		Admini-		Obtain		Adjusted	Valuation		Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair Fair	Par	Carrying	Increase/		Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		/alue Value	Value	Value	(Decrease)		Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
59022C-AJ-2	BANK OF AMERICA CORP CORP BND			1	2FE		35.17302,703,46		2,258,397		(9,424)			6.110	4.978 JJ	51,596	122,200	08/28/2015	01/29/2037
594918-BM-5	MICROSOFT CORPORATION SENIOR CORP BND			1	1FE		33.60303,206,47		2,698,104		(3,749)			4.750	4.082 MN	18,367	114,000	04/28/2016	11/03/2055
594918-CB-8 60871R-AH-3	MICROSOFT CORPORATION SENIOR CORP BOND			1	1FE 2FE		29.71105,188,44 99.8150		3,988,529 745,485		118			4.500	4.516 FA 4.238 JJ	72,500	180,000	01/30/2017	02/06/2057 07/15/2046
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND			1	1FE		19.9280 1,199,28		1,033,566		(661)			4.200	4.167 JJ	19,323	43,750	08/08/2017	01/22/2047
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND			1	1FE		17.6320 7,137,9		6,223,306		(3,479)			4.300	4.135 JJ	111,617	260,924	06/06/2017	01/27/2045
641062-AN-4	NESTLE HOLDINGS INC. SENIORCORPBND144A			1	1FE	1,527,0731	17.55001,822,02		1,527,562		426		ļ [4.000	4.084 MS	16,706	62,000	03/14/2019	09/24/2048
65473Q-BG-7	NISOURCE INC SENIORCORPBND		[1	2FE		05.46101,265,50		1,204,651		(79)		ļ	3.950	3.927 MS	11,982	47,400	12/20/2017	03/30/2048
655844-BY-3	NORFOLK SOUTHERN CORPORATION SENIORCORPB			1	2FE		13.05802,261,16	02,000,000	1,964,611		642			4. 150	4.258 FA	28,358	83,000	07/30/2018	02/28/2048
666807-BH-4 666807-BN-1	NORTHROP GRUMMAN CORP SENIORCORPBND			1	2FE2FE2FE2FE		20.87003,142,62 04.3670574.0		2,968,810 516,753		(9,606)		·	4.750	3.827 JD 4.142 JJ	10,292 8,242	123,500	12/20/2017	06/01/2043
666807-BN-1	NORTHROP GRUMMAN CORP SENIOR CORP BND		1	1	2FE		J4.3670		1,432,877	<u> </u>			 	4.030	4.142 JJ 4.308 AO			03/28/2018	10/15/2028
667274-AC-8	NORTHWELL HEALTHCARE INC SECURED CORP BN			1	1FE		07.57703,227,3		3,000,000		1,200			4.260	4.260 MN	21,300	127,800	09/19/2017	11/01/2047
68389X-AM-7	ORACLE CORPORATION CORP BND			1	1FE		29.98403,249,60		2,701,533		(5,692)			5.375	4.756 JJ	61,962	134,375	10/30/2013	07/15/2040
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND			1	1FE		13.00104,520,04		4,044,554		(1,032)			4. 125	4.053 MN	21,083	165,000	03/30/2016	05/15/2045
68389X-BN-4	ORACLE CORPORATION SENIORCORPBND			1	1FE		05.98706,232,03		5,668,756		22,787			3.250	3.782 MN	24,418	191, 100	12/17/2018	11/15/2027
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP BND				1FE		38.18402,763,68		2,585,185		(21,021)			6.375	4.094 MN	15,938	127,500	06/06/2017	05/16/2038
718172-BD-0 718172-BL-2	PHILIP MORRIS INTL INC SENIOR CORP BNDPHILIP MORRIS INTL INC SENIOR CORP BND				1FE1FE		19.58201,076,23 10.57203,648,87				(1,679)(4,889)			4.875 4.250	4.343 MN 3.856 MN	5,606 19,869	43,875 140,250	06/06/2017 04/28/2016	11/15/2043 11/10/2044
718549-AE-8	PHILLIPS 66 PARTNERS LP SENIOR CORP BND			1	2FE		13.62304,772,16		4,280,785		(4, 809)			4.230	4.771 AO	51.450	102,900	04/25/2019	10/01/2044
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE L CORP BND			1	2FE		15.02004,945,86		4,952,705		(24,554)			6.700	5.301 MN	36,813	288, 100	09/30/2013	05/15/2036
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC CORP BND MTN				1FE		35.68705,834,54		4,639,850		(12,503)			5.700	5.003 JD	11,574	245, 100	02/23/2016	12/14/2036
74432Q-BN-4	PRUDENTIAL FINANCIAL INC CORP BND			1	1FE		40.5810421,74		400,583		(3,062)			6.625	4.173 JD	552	19,875	08/21/2017	06/21/2040
744538-AA-7	PUBLIC SERV CO OF NH CORP BND			1	1FE		21.43502,428,70		2,375,280		(16,842)			5.600	3.985 A0	28,000	112,000	03/29/2016	10/05/2035
74456Q-BB-1 749685-AX-1	PUBLIC SERVICE ELECTRIC & GAS SECURED CO			1	1FE 2FE		09.55101,111,94 08.36602,167,32		1,050,103 1,997,327		(1,002)			3.800	3.575 JJ 4.568 MS	19,285	38,570 .46,511	04/27/2016 02/25/2019	01/01/2043
761713-BB-1	RPM INTERNATIONAL INC SENIOR CORP BND			1	2FE2FE		14.76902,639,68		2,578,979		(5,547)			5.850	4.993 FA	30,333	134,550	06/23/2019	03/01/2029 08/15/2045
761713-BW-5	REYNOLDS AMERICAN INC SENIOR CORP BOND			1	2FE		22.36401.835.46		1,683,666		(4,090)			7.000	5.983 FA	42.875	105,000	12/23/2015	08/04/2041
773903-AE-9	ROCKWELL AUTOMATION INC ROCKWELL AUTOMAT			1	1FE.		36.4960		6,981,074		(33, 685)			6.250	4.871 JD	31,250	375,000	09/30/2013	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND			1	1FE	1,017,6701	16.83401, 168, 34		1,017,439		(231)			4.200	4.096 MS	14,000	21,000	03/14/2019	03/01/2049
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO SECUREDCORPB			1	1FE		10.04902,200,98		1,983,440		299			4. 150	4.200 MN	10,606	83,000	08/01/2018	05/15/2048
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP			1	2FE		13.66803,608,9		3,318,899		(1,227)			4.500	4.215 JD	11,906	86,625	07/10/2019	06/01/2047
842400-EV-1 842400-FC-2	SOUTHERN CALIFORNIA EDISON CO. SOUTHERN			1	1FE 1FE		21.97904,269,26 21.85302,198,22		4,233,976 2,216,159		(34,635)			5.750	3.911 A0 3.724 FA	50,313	201,250 101,475	06/06/2017	04/01/2035
843646-AJ-9	SOUTHERN POWER COMPANY SENIOR CORP BND			1	2FE		14.60205,655,60		5,011,478		(1,645)			5.250	5.136 JJ	119,468	259,088	10/30/2013	07/15/2043
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B	1		1	1FE		23.02801, 168, 76		1,013,121		(804)			4.850	4.436 MN	5,887	47,227	03/14/2019	11/15/2048
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND			1	2FE	8,011,8661	16.51408,039,46	66,900,000	8,010,496		(1,370)			4.500	3.591 MN	39,675		12/05/2019	11/15/2048
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND			1	2FE		15.99905,335,9		5,374,553		(869)			4.450	3.521 FA	77,331		12/05/2019	08/15/2049
863667-AJ-0	STRYKER CORPORATION SENIOR CORP BND			1	1FE		20.47401,144,50		940, 171		188			4.625	4.694 MS	12,937	43,938	03/03/2016	03/15/2046
86765B-AK-5 871829-BD-8	SUNOCO LOGISTICS PARTNERS OPER SUNOCO LO		-	1	2FE2FE		12.12202,971,23 14.2970457,18		2,871,128 417,316	 	(5,068)(367)		 	6.100	5.446 FA	61,068 4,500	161,650	04/12/2016	02/15/2042
87305Q-CM-1	SYSCO CORPORATION SENIOR CORP BNDTTX COMPANY SENIOR CORP BND 144A			1	1FE		14.2970457,18 12.83502.849.08		2,522,597		(367)		·	4.500	4.223 A0 4.206 JJ	4,500	18,000	06/06/2017	04/01/2046 07/01/2046
88579Y-BC-4	3M CO SENIORCORPBND			2	1FE		08.9390544,69		498,965		112			3.625	3.653 MS	5,387	18, 125	11/16/2018	09/14/2028
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP BND			1	1FE.		38.0350690,17		582, 149		(4, 407)			6.375	4.692 MS	9,385	31,875	09/30/2013	03/15/2033
902494-BH-5	TYSON FOODS INC SENIOR CORP BND			1	2FE		25.91602,644,23		2,367,799		(2,282)			5. 100	4.315 MS	27,668	53,550	06/27/2019	09/28/2048
902494-BK-8	TYSON FOODS INC SENIOR CORP BND			1	2FE		13.3600141,70		130,538		(338)			4.350	3.761 MS	1,813	2,900	04/26/2019	03/01/2029
904764-AH-0	UNILEVER CAPITAL CORP CORP BND			1	1FE		36.2760		9,160,284		(91, 266)			5.900	3.720 MN	56,542	442,500	01/24/2019	11/15/2032
907818-EG-9 907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP BN			1	1FE1FE	1,142,400	10.0810 1,320,97 06.2380 1,691,84		1, 143, 759 1, 617, 133		352(932)		 	4.375	4.622 MN 3.715 AO	6,708	52,500	02/29/2016	10/01/2065
907818-EM-6 911312-BS-4	UNION PACIFIC CORPORATION SENIOR CORP BN		-1	1	1FE1FE		06.23801,691,84 01.327018,973,48		1,617,133		(932)		·	3.799	3.715 AU 3.393 MS	15, 125	60,499	09/17/2019	10/01/2051
913017-BT-5	UNITED TECHNOLOGIES CORPORATN SENIOR COR			1	2FE		19.89206,594,06		5,947,337		(12, 231)			4.500	3.950 JD	20,625	247,500	06/06/2017	06/01/2049
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1FE		23.1440		324,807		(533)			4.750	4.218 JJ	6,571	14,250	12/20/2016	07/15/2045
91324P-DF-6	UNITEDHEALTH GROUP INC SENIORCORPBND			1	1FE	2,047,4201	07.63802,152,76	02,000,000	2,045,543		(966)		ļ [3.750	3.618 A0	15,833	75,000	12/15/2017	10/15/2047
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR UNIVERSIT			1	1FE		40.49502,290,00		1,787,711		(97)		ļ	5.250	4.781 AO	21,394	85,575	09/30/2013	10/01/2111
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE		24.1400		190,090		169			4.862	5.208 FA	3,511	9,724	12/14/2015	08/21/2046
92343V-CX-0 92343V-C7-5	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE2FE	1,030,4201 623,869 1			1,028,706		(496)		 	4.522 4 672	4.346 MS 4 682 MS	13,315 8 598	45,220 29,200	04/06/2016	09/15/2048
	THE DESCRIPTION OF THE PROPERTY OF THE PROPERT				/FF	073 009	cu.uuou 1 1/2.23	U I DZD. UUU	023.929	1	12			4.0/2	4.00Z IMO	0.398	29.200	U4/ U3/ ZU ID	Un/ 10//Unn

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	g-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		1		_										Total	-		-	-			
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			ľ		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		_		Dand	-			Fair	Day			`			Data		Mhan				
	Description	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate of	Rate	When	Due and	Received	المعينايية الم	Maturity
Identification 92343V-DS-0	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value		of	Paid	Accrued	During Year	Acquired 05/08/2019	Date
92343V-US-U 927804-FW-9	VERIZON COMMUNICATIONS INC SENIOR CORP B				2FE1FE	6,462,895 _247,616	128.2120	7,340,137 260,471	5,725,000 236,000	6,455,046 247,065		(7,849) (244)			5.012 4.000	4.247 3.719	AU	60,576 1,206	143,469 . 9,440	05/08/2019	04/15/2049
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO SENIORCOR	+			1FE	1,313,326	.108.2510	1,515,514	1,400,000	1,315,529		1.594			3.800	4.169	MS	15,664	53,200	08/02/2018	09/15/2047
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	T		1	2FE	2,205,797	101.3390	2,026,780	2,000,000	2, 186, 249		(4,349)			4.800	4. 186	MN	11,467	96,000	04/28/2015	11/18/2044
94973V-BB-2	ANTHEM INC SENIOR CORP BND			1	2FE	273,483	112.8300	282,075	250,000	271,662		(559)			4.650	4.067	JJ	5,360	11,625	07/26/2016	01/15/2043
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP BND				1FE	200,210	122.3280	244,656	200,000	200,204		(4)		ļ	4.900	4.893	MN	1, 198	9,800	12/14/2015	11/17/2045
94980V-AG-3	WELLS FARGO BANK NA CORP BND		-	<u> </u>	1FE	5,712,050	133.1900	6,659,500	5,000,000	5,589,288		(22,460)	ļ	ļ ļ	5.950	4.906		103,299	297,500	10/16/2013	08/26/2036
963320-AV-8	WHIRLPOOL CORPORATION SENIOR CORP BND			[]	2FE		103.7030	1, 140, 733	1, 100,000	1,091,764		159			4.500	4.549		4, 125	49,500	05/18/2016	06/01/2046
96950F-AF-1 96950F-AK-0	WILLIAMS COMPANIES INC CORP BND WILLIAMS COMPANIES INC SENIOR CORP BND	+		¦	2FE2FE	5,272,448 1,106,400	.124.0710 .119.1010	6,203,550 1,191,010	5,000,000 1,000,000	5,240,093 1,097,120		(6,026) (2,130)			6.300 5.800	5.891 5.085		66,500 7,411	315,000 58,000	09/30/2013	04/15/2040
98978V-AH-6	ZOETIS INC SENIOR CORP BND	†		l¦	2FE	2,330,265	.119.1010	2,981,300	2,500,000	2,348,688		3,357			4.700	5.151		48,958	117,500	10/30/2013	02/01/2043
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO CORP BND	1	A	1	2FE	5,526,785	.134.6180	6,730,900	5,000,000	5,442,433		(15,425)			5.950	5. 172		38,014	297,500	09/30/2013	05/15/2037
884903-BH-7	THOMSON REUTERS CORPORATION THOMSON REUT		Α	1	2FE	2,102,458	118.8910	2,377,820	2,000,000	2,089,629		(2,365)			5.850	5.481	AO	24,700	117,000	09/30/2013	04/15/2040
00185A-AB-0	AON PLC AON PLC		D	1	2FE	3,500,254	107.5120	4,300,480	4,000,000	3,555,250		10,072			4.250	5.076		8,972	170,000	10/30/2013	12/12/2042
00507U-AH-4	ALLERGAN FUNDING SCS SENIOR CORP BND	-	D	1	2FE		108.9880	2,969,923	2,725,000	2,787,337		(1,387)			4.850	4.690		5,874	132, 163	01/08/2015	06/15/2044
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CORP	-+	. D	1	1FE		.128.0700	7,043,850	5,500,000	7,070,738		(15,627)			5.000	3.255		69,514	150,000	08/22/2019	09/30/2043
067316-AH-2	BACARDI LTD SENIORCORPBND144A		. D	[]	2FE	1,360,660	.116 . 1880	1,626,632	1,400,000	1,361,605		653			5.300	5.492		9,481	74,200	08/01/2018	05/15/2048
111021-AL-5 21684A-AD-8	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C		D	1	2FE2FE	5,270,300 1,751,578	114.9680	5,748,400 2,175,490	5,000,000 1,700,000	5,252,488 1,748,039		(17,812) (904)			5.125 5.250	4.421 5.052		19,219 36,444	256,250 89,250	03/20/2019	12/04/2028 08/04/2045
21685W-CJ-4	COOPERATIEVE RABOBANK UA CORP BND MTN	+	D		1FE	3,465,084	.136.7000	3,971,135	2,905,000			(15,593)			5.250	3.969	MN	15,675	152,513	04/03/2018	05/24/2041
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL SENIORCOR	+	D	2	2FE	490,510	111.6830	558,415	500,000	491,428					4.375	4.622	.ID	608	21,875	11/16/2018	06/21/2028
35177P-AX-5	ORANGE SA SENIOR CORP BND	1	D	1	2FE	310,050	128.8150	322,038	250,000	304,977		(1,556)			5.375	3.881	JJ	6,271	13,438	07/27/2016	01/13/2042
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	Ţ	D	1	2FE	5,924,523	106.9730	6,338,150	5,925,000	5,924,842					4.418	4.418	MN	33,448	261,767	07/08/2016	11/15/2035
404280-AH-2	HSBC HOLDINGS PLC CORP BND		. D		1FE		.138.2540	483,889	350,000	450,035		(3,747)			6.500	4.196	MS	6,699	22,750	08/21/2017	09/15/2037
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND		. D		1FE		.126.4930	11,036,514	8,725,000	9, 143, 321		(8,875)			5.250	4.909		136 , 146	458,063	08/27/2015	03/14/2044
44962L-AJ-6	HS MARKIT LTD SENIOR CORP BND	-+	D	[]	2FE	5,831,340	107.7620	5,943,074	5,515,000	5,819,247		(12,093)			4.250	3.535		39,065	132, 169	07/18/2019	05/01/2029
456873-AF-5 50247V-AB-5	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	-+	D		2FE		.112.4790 .118.1240	6, 186, 345 8, 268, 680	5,500,000 7,000,000	5,514,561 6,877,903		(194)			4.500 5.250	4.483 5.382		68,750 169,458	123,750	03/19/2019	03/21/2049
685218-AB-5	ORANGE SA SENIOR CORP BND	+	D	1	2FE	6,863,472 4,843,980	132.7620	5,200,000	4,000,000	4,794,625		2,536			5.500	4.169		88,611		08/09/2017	02/06/2044
76720A-AD-8	RIO TINTO FINANCE USA PLC SENIOR CORP BN		D	1	1FE		122.4980	612,490	500,000	497,283		67			4.750	4.790		6,531	23,750	06/05/2015	03/22/2042
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SENIORCOR		D	1	1FE	2,040,909	118.8500	2,317,575	1,950,000	2,038,211		(1,952)			4.400	4.111		8, 103	85,800	08/01/2018	05/27/2045
853254-AN-0	STANDARD CHARTERED PLC SUB CORP BND 144A		D		2FE	99,464	128.6380	115,774	90,000	99, 137		(191)			5.700	4.974	MS	1,354	5, 130	04/03/2018	03/26/2044
3299999. Su	btotal - Bonds - Industrial and Miscellane	ous (l	Jnaffili	ated) - Is	ssuer																
Ob	oligations					649,526,744	XXX	724, 206, 630	604,301,325	645, 102, 306		(1, 189, 802)			XXX	XXX	XXX	6,937,548	26,761,626	XXX	XXX
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3			4	1FM	1,102,313	94.0300	1, 113, 188	1, 183, 869	1,109,546		4,995			2.012	4.225	MON	397	24,485	03/22/2019	05/25/2047
05951F-BB-9	BAFC_07-1B SUPSENWHOLECM007-1B			4	1FM		83.2120	7,828,569	9,407,964	8, 139, 366		49,093		ļ	2.442	3.480		3,829	273,053	10/25/2018	01/25/2037
25151K-AC-3	DBALT_07-3 SUPSEN ABS_07-3-2A1			4	1FM	5,600,394	95.3800	6,833,400		5,766,090		17,465			2.542	6.818		3,035	222,948	10/20/2015	10/25/2047
525227-AK-0	LEHMAN XS TRUST LXS_06-GP2 SUPSENABS06-G	-+		4	1FM1FM.	5,983,986	97.9510	6,220,719	6,350,819	5,988,721		4, 190			1.987	3.437		2, 103	158,706	01/19/2018	06/25/2046
86359D-UP-0	LXS 2005-5N 2A1 RMBS_05-5N 2A1			4	IFM	3,578,766	87.6180	4, 129, 553	4,713,112	3,560,157		15, 184			3.269	9.804	MUN	12,841	161,672	04/12/2016	11/25/2035
	btotal - Bonds - Industrial and Miscellane	ous (l	Jnattili	ated) -			V///								V///	V////	V///			V///	V/V/
	esidential Mortgage-Backed Securities	1				24,379,945	XXX	26, 125, 429	28,820,165	24,563,880		90,927			XXX	XXX	XXX	22,205	840,864	XXX	XXX
05525M-AG-1	BAMLL_14-520M BAMLL_14-520M			4	1FM	3,335,280	104.7110	3,664,891	3,500,000	3,366,644		6,357			4.214	4.680	MON		149,535	08/01/2014	08/15/2046
05604F-AN-5 07325M-AA-2	BWAY_13-1515 CMBS_13-1515 D 144A BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM	-†		,	1FM2FE	6,360,955 1,907,465	.101.7510 94.7650	6,746,066 _2,246,022	6,630,000 2,370,095	6,412,918 2,035,623		36,687			3.633 2.012	4.381 5.022		20,073 795	240,881 59,834	08/02/2018	03/10/2033
07325W-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENTOR/CM	·†		4	3FE	1,395,778	94.7650			1,477,420		(248)		···	2.012	6.632		610	45,819	09/30/2013	03/25/2037
12595B-BD-2	CSAIL_17-C8 CMBS_2017-C8_85	<u>. L.</u>		4	1FM	2,769,246	99.3900	2,951,890	2,970,000	2,792,082		19,452			3.677	4.721		9, 100	110,722	11/02/2018	06/17/2050
313747-AV-9	FEDERAL REALTY INVESTMENT TRUS SENIOR CO	1		1	1FE	61,489	.115.4520	71,580	62,000	61,531		10			4.500	4.551		233	2,790	05/20/2015	12/01/2044
49446R-AM-1	KIMCO REALTY CORPORATION SENIOR CORP BND			1	2FE	1,879,955	106.0720	2,015,368	1,900,000	1,881,693		395		L	4.250	4.313	AO	20,188	80,750	03/23/2015	04/01/2045
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE SECU SUB CMBS			4	1FM	4,018,872	96.1410	3,845,655	4,000,000	4,015,913		(574)		ļ	4.534	4 . 458		14,627	177,958	02/03/2015	01/05/2043
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR CORP BND	-+		[]	1FE	939,225	146.7070	1,026,949	700,000	914,496		(6,649)			6.750	4.415		19,688	47,250	01/14/2016	02/01/2040
92277G-AF-4	VENTAS REALTY LP VENTAS REALTY LP	<u></u>	l		2FE	1,761,500	107.3260	1,878,205	1,750,000	1,760,448		(241)			4.375	4.335	rA	31,901	76,563	01/14/2015	02/01/2045
	btotal - Bonds - Industrial and Miscellane	ous (l	Jnattili	ated) -									1			1004				2001	2004
	ommercial Mortgage-Backed Securities					24,429,765	XXX	26, 157, 046	25,682,593	24,718,768		47 , 154			XXX	XXX	XXX	125,409	992, 102	XXX	XXX
03879M-AA-1	ARC Rail 2013-1 B ABS_13-1 A 144A			4	1FE		.100.0000	3,231,314	3,231,314	3,231,314		45.00			3.000		MON	8,078	96,939	01/14/2015	07/01/2038
63939E-AE-3	NAVSL 2015-AA B ABS_15-AA B 144A			4	1FE	4,769,155	101.4560	5,072,799	5,000,000	4,864,075		15,630			3.500	4. 138	MUN	7,778	175,000	01/13/2015	12/15/2044

SCHEDULE D - PART 1

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

1	2	(Codes	6	7		Fair Value	10	11			usted Carrvin	g Value			1	nterest		Da	ates
		3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
			FΙ	NA.								Current	Exchange							
			0	Des	g-							Year's	Change							
			r	nati		Rate					Current	Other-	in							
		С	e	an		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i	Adm	ni-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	,	Amount	Amount		Contractual
CUSIP		d	a l E	Bond strat	ve Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char Sym		Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
63939N-AD-5	NAVIENT STUDENT NAVSL_16-AA SUB ABS 2016		4	1F	6,598,274	100.1010	8,008,055	8,000,000	6,936,413		101,294			3.500	5.606	MON	12,444	280,000	01/28/2016	12/16/2058
	NSLT 2012-3A B NSLT_12-3A		4	1F				2,000,000	1,936,734		1, 189			2.792	2.899		931	66,307		08/25/2045
	SMB 2015-A C ABS 144A		4	1F		102.7920		2,000,000	1,958,737		4,603			4.500	4.885		4,000	90,000	04/15/2015	10/15/2048
	INFINITY LD ASSET HOLDINGS LLC TERM LOA			1F		100.0000	7, 149, 643	7, 149, 643	7, 149, 643					0.000	2.780		46,000	28,627		03/31/2067
	INFINITY LD ASSET HOLDINGS LLC INFINITYGOCAP_13-17A ABS_2013-17A B 144A			1F	7,708,433 4,800,000	100.0000 95.6770	7,708,433 4,592,515	7,708,433 4,800,000	7,708,433 4,806,853		(26, 385)			0.000 4.840	2.990 4.339		31,500 43,879	19,253 264,143	11/27/2019	10/25/2030
	btotal - Bonds - Industrial and Miscellaneou		offiliate		4,800,000	95.6770	4,092,010	4,800,000	4,800,833		(20,383)			4.840	4.339	JAJU	43,879	204, 143	08/0//201/	10/25/2030
	biolai - Borius - iridustriai and Miscellarieou an-Backed and Structured Securities	15 (U116	aiiiiaie	eu) - Other	37.951.674	XXX	39.750.027	39.889.390	38.592.202		96.331			XXX	XXX	XXX	154.610	1.020.269	XXX	xxx
	tal - Industrial and Miscellaneous (Unaffiliat	od) Do	ndo		736,288,128	XXX	816.239.132	698,693,473	732.977.156		(955, 390)			XXX	XXX	XXX	7.239.772	29.614.861	XXX	XXX
	tal - Industrial and Miscellaneous (Orianilia) tal - Hybrid Securities	eu) bu	nus		/30,288,128	XXX	810,239,132	090,093,473	132,911,130		(955, 390)			XXX	XXX	XXX	1,239,112	29,014,001	XXX	XXX
	tal - Hybrid Securities tal - Parent. Subsidiaries and Affiliates Boni	da				XXX								XXX	XXX	XXX			XXX	XXX
	btotal - SVO Identified Funds	us				XXX								XXX	XXX	XXX			XXX	XXX
	btotal - SvO identified Funds btotal - Unaffiliated Bank Loans					XXX								XXX	XXX	XXX			XXX	XXX
	tal - Issuer Obligations				700 005 000	XXX	040,000,000	070 050 005	723.110.554		(4.040.000)			XXX	XXX	XXX	7 000 000	00 004 040	XXX	XXX
	tal - Issuer Obligations tal - Residential Mortgage-Backed Securitie				728,325,280	XXX	816,230,830	672,853,325	-, ,		(1,349,369)			XXX	XXX	XXX	7,990,929	30,264,210	XXX	XXX
	<u> </u>				24,379,945		26,125,429	28,820,165	24,563,880		90,927				XXX	XXX	22,205	840,864	XXX	
	tal - Commercial Mortgage-Backed Securiti				41,569,495	XXX	45,829,964	44,682,593	42,550,683		230,489			XXX			185, 147	1,719,067		XXX
	tal - Other Loan-Backed and Structured Sec	curities	<u> </u>		37,951,674	XXX	39,750,027	39,889,390	38,592,202		96,331			XXX	XXX	XXX	154,610	1,020,269	XXX	XXX
	tal - SVO Identified Funds					XXX								XXX	XXX	XXX			XXX	XXX
0.00000	tal - Affiliated Bank Loans					XXX								XXX	XXX	XXX			XXX	XXX
	tal - Unaffiliated Bank Loans					XXX								XXX	XXX	XXX			XXX	XXX
8399999 - To	otal Bonds				832,226,394	XXX	927,936,250	786,245,473	828,817,319		(931,622)			XXX	XXX	XXX	8,352,891	33,844,410	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned NONE

Schedule D - Part 2 - Section 2 - Common Stocks Owned $\ensuremath{\textbf{N}}$ $\ensuremath{\textbf{O}}$ $\ensuremath{\textbf{N}}$ $\ensuremath{\textbf{E}}$

SCHEDULE D - PART 3

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

			JWING All LOI	ng-Term Bonds and Stocks ACQUIRED During Current Year		7		
1	2	3	4	5	6	7	8	9
					1			Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification		Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX		08/08/2019	J.P. MORGAN SECURITIES INC	.	1,455,000	1,455,000	
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND		08/08/2019	STEBERT, BRANFORD, SHANK		6,000,000	6,000,000	
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX		01/17/2019	CITICORP SECURITIES MARKETS		3,000,000	3,000,000	
79467B-CN-3	CHICAGO SALES TAX SECURITIZATI MUNITAX		01/17/2019	CITICORP SECURITIES MARKETS	-	3,000,000	3,000,000	
	ubtotal - Bonds - U.S. Special Revenues		T			13,455,000	13,455,000	
01400E-AC-7	ALCONFINANCECORP SENIOR CORP BND 144A		11/22/2019	MORGAN STANLEY & CO. INC	-	7,872,375		49,875
03522A-AJ-9 037833-DQ-0	ANHEUSER-BUSCH COMPANIES LLC CORP BND APPLE INC SENIOR CORP BND		05/15/2019	Tax Free Exchange		2,689,153	2,850,000	40,343 10.182
03836W-AB-9	AQUA AMERICA INC SENIOROORPBND		04/24/2019	RBC DOMINION SECURITIES INC.		3,439,879 375.000	3,550,000	10 , 182
039483-BQ-4	ARCHER DANIELS MIDLAND CO SENIOR CORP BN		03/14/2019	BARCLAYS CAPITAL		1,006,915	950,000	2,584
110122-BT-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		5.104.897	5.000.000	4.497
110122-BU-1	BRISTOL-NYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		254.912	250,000	3,368
125523-BC-3	HALFMOON PARENT INC SENIOR CORP BND 144A		10/11/2019	Tax Free Exchange		5,605,526	5,000,000	124.708
141781-BJ-2	CARGILL INC SENIOR CORP BND 144A		07/10/2019	J.P. MORGAN SECURITIES INC		2,340,426	2,200,000	11,603
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		05/06/2019	J.P. MORGAN SECURITIES INC		2,499,125	2,500,000	
240019-BT-5	DAYTON POWER AND LIGHT CO SECURED CORP B		06/03/2019	J.P. MORGAN SECURITIES INC		4,669,685	4,700,000	
254687-FB-7	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		4,968,788	4,625,000	6,713
260543-CV-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND		11/25/2019	Tax Free Exchange	- -	6,232,653	5,750,000	7,667
29364W-BC-1	ENTERGY LOUISIANA LLC SECURED CORP BND		11/22/2019	WELLS FARGO SECURITIES		1, 183, 120	1,000,000	6,417
341081-FX-0	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/10/2019	CREDIT SUISSE FIRST BOSTON COR		2,980,890	3,000,000	
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND		05/23/2019	Tax Free Exchange			775,000	5,038
641062-AN-4	NESTLE HOLDINGS INC. SENIORCORPBND144A		03/14/2019	CORESTATES CAPITAL MARKETS	- -	1,005,810	1,000,000	19,333
718549-AE-8 749685-AX-1	PHILLIPS 66 PARTNERS LP SENIOR CORP BND RPM INTERNATIONAL INC SENIOR CORP BND		04/25/2019	Various		4,281,658 1,997,120	4,200,000 2,000,000	16,007
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND		03/14/2019			1,017,670	1,000,000	1.983
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		07/10/2019	MERRILL LYNCH & CO. BA SECURITIES		2.649.625	2.500.000	12.813
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		03/14/2019	J.P. MORGAN SECURITIES INC	-	1.013.926	950,000	16.894
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND		12/05/2019	CERDIT SUISSE FINANCIAL PRODUC		8,011,866	6,900,000	
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND		12/05/2019	CERDIT SUISSE FINANCIAL PRODUC		5,375,422	4,600,000	64,822
902494-BH-5	TYSON FOODS INC SENIOR CORP BND		06/27/2019	BNP PARIBAS		2.370.081	2,100,000	27,668
902494-BK-8	TYSON FOODS INC SENIOR CORP BND		04/26/2019	MERRILL LYNCH & CO.		130,876	125.000	1,072
904764-AH-0	UNILEVER CAPITAL CORP CORP BND		01/24/2019	STIFEL NICOLAUS & CO INC		9,251,550	7,500,000	89,729
911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN		09/17/2019	Various		18,747,062	18,725,000	15,583
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/08/2019	J.P. MORGAN SECURITIES INC		6,462,895	5,725,000	19,926
BGA0QA-3U-3	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/26/2019	INFINITY		7 , 149 , 643	7, 149, 643	
BGAOQZ-AP-1	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFINITY		7,708,433	7,708,433	
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CORP	D	08/22/2019	MORGAN STANLEY INTERNATIONAL		6,561,550	5,000,000	101,389
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D	03/20/2019	BARCLAYS CAPITAL		5,270,300	5,000,000	
44962L-AJ-6	IHS MARKIT LTD SENIOR CORP BND	D	07/18/2019	BK AMER MERRIL LYNCH		5,831,340	5,515,000	67,712
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	D	03/19/2019	Various		5,514,755	5,500,000	
	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					152,338,178	143,223,076	825,501
8399997. T	otal - Bonds - Part 3					165,793,178	156,678,076	825,501
8399998. T	otal - Bonds - Part 5					37,141,137	35,518,786	117,847
8399999. T	otal - Bonds					202.934.315	192 . 196 . 862	943.348
	otal - Preferred Stocks - Part 3					202,001,010	XXX	310,010
	otal - Preferred Stocks - Part 5						XXX	
	otal - Preferred Stocks						XXX	
9799997. T	otal - Common Stocks - Part 3						XXX	
9799998. T	otal - Common Stocks - Part 5	-					XXX	
9799999 T	otal - Common Stocks						XXX	
	otal - Preferred and Common Stocks						XXX	
9999999 - 7	otais					202,934,315	XXX	943,348

SCHEDULE D - PART 4

				(Showing All Lo	ong-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_					•				11	12	13	14	15		• • •			_0	
											12	10	1-7	Total						
												Current	Total						Bond	
												Current		Foreign	D1-/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
912796-RM-3	UNITED STATES TREASURY TBILLCASH	Cigii	11/07/2019		Otock	1.000.000	1.000.000	973.256	977, 159	Decrease	22,841	rtecognized	22,841	value	1.000.000	Disposai	оп Бізрозаі	Disposai	i cai	11/07/2019
			111/0//2019	. maturity		, ,	, ,													XXX
	Subtotal - Bonds - U.S. Governments	; I	00/04/0040	In		1,000,000	1,000,000	973,256	977,159		22,841		22,841		1,000,000				20. 400	
34160P-DA-4	FLORIDA ST DEPT MGMT SVCS FLORIDA ST DEP		08/01/2019 _			500,000	500,000	553,735	510,816		(10,816)		(10,816)		500,000				26,430	
836753-JG-9	SOUTH BROWARD HOSP DIST FLA SOUTH BROWAR		05/01/2019 _	. Call 100.0000		1,000,000	1,000,000	1, 103, 440	1,013,235		(13,235)		(13,235)		1,000,000				36,390	
	Subtotal - Bonds - U.S. Special Reve	nues				1,500,000	1,500,000	1,657,175	1,524,051		(24,051))	(24,051)		1,500,000				62,820	
00213V-AA-2	. ARCFI_13-1 ARLFR_13-1 0.000% 12/31/56		12/27/2019			4,628,999	4, 156, 639	5,792,300	5,425,161		367 , 139		367, 139		5,792,300		(1,163,301)	(1,163,301)		12/31/2056
00213V-AA-2	ARCFI_13-1 ARLFR_13-1 0.000% 12/31/56		10/03/2019	Paydown		760,627	760,627	1,016,273	992,755		(232, 128)		(232, 128)		760,627					12/31/2056
00287Y-AS-8	ABBVIE INC SENIOR CORP BND		06/21/2019 _	. BA SECURITIES		637,950	625,000	624,700	624,718		3		3		624,721		13,229	13,229	18,033	05/14/2045
000077/ 4W 0	ADDVIE INC CENTOD CODD DND		00 (04 (0040	J.P. MORGAN SECURITIES		1 070 050	1 400 000	1 200 500	4 004 045		200				1 001 007		(44.445)	(44 445)	00.045	05/14/0040
00287Y-AW-9	ABBVIE INC SENIOR CORP BND		06/21/2019 _	INC	} }	1,379,952	1,400,000	1,390,592	1,391,015		82	J	82	}	1,391,097		(11,145)	(11,145)		05/14/2046
02209S-AR-4	ALTRIA GROUP INC SENIOR CORP BND	-	12/05/2019	BA SECURITIES	 	2,256,420	2,000,000	2, 166,000	2, 157, 194		(3, 120)	·	(3, 120)	}	2, 154, 074		102,346	102,346	146,021	01/31/2044
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP BND		10/10/2019	J.P. MORGAN SECURITIES		1,784,480	2,000,000	2,028,160	2,027,005		(456)		(456)		2,026,549		(242,069)	(242,069)	00 740	09/16/2046
022095-AV-5 03522A-AF-7	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		05/15/2019 _	Tax Free Exchange		2,689,153	2,850,000	2,687,544	2,688,043		1,109		1, 109		2,689,153		(242,009)	(242,069)		09/16/2046
03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A		12/15/2019	Pavdown	·		648.317	648.317	2,068,043		1, 109		1, 109							07/01/2038
05524R-AA-4	BAMLL_13-FRR1 CMBS 13-FRR1-A1 144A		09/24/2019	. Commonwealth Life		4,502,716	4,752,229	3,038,456	4,225,612		195,067		195,067		4,420,679		82,037	82,037	8,626	
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3		02/25/2019	Paydown		173,914	175,933	161,576	4,223,612		12,345		12,345		173,914				1,988	
05951F-BB-9	BAFC_07-1B SUPSENWHOLECM007-1B		12/25/2019	Paydown		1,819,523	2,061,278	1,777,490	1,772,573		46,950		46,950		1,819,523				39,428	
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		12/26/2019	Pavdown		448 . 154	448 . 154	360.676			61.725		61.725		448 . 154					03/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 07-3		12/26/2019	Paydown		284,405	284,405	220,476	233,411		50.994		50,994		284,405					07/25/2037
075887-CE-7	BECTON DICKINSON AND COMPANY BOND CORP		.09/16/2019	Forethought Life		1,114,640	942,000	1, 133, 516	1,120,829		(13,952)		(13,952)		1, 106, 877		7,763	7,763		12/01/2026
092113-AN-9	BLACK HILLS CORPORATION SENIOR CORP BND]	_07/16/2019	WELLS FARGO SECURITIES .		201,830	200,000	198,910	198,962		11		11		198,973		2,857	2,857		09/15/2046
125509-BH-1	CIGNA HOLDING CO CORP BND]		Tax Free Exchange		5,605,526	5,000,000	5,721,623	5,622,590		(17,064)		(17,064)		5,605,526					11/15/2036
				J.P. MORGAN SECURITIES			,	, ,	, , , , , , , , , , , , , , , , , , , ,		, ,		, ,							
134429-AZ-2	CAMPBELL SOUP COMPANY SENIOR CORP BND		12/05/2019	INC		11,009,250	11,250,000	9, 193, 338	9,384,460		40, 137		40, 137		9,424,596		1,584,654	1,584,654		08/02/2042
151020-AM-6	CELGENE CORPORATION SENIOR CORP BND		11/22/2019	Tax Free Exchange		5, 104, 897	5,000,000	5, 108, 800	5, 107, 041		(2, 143)		(2, 143)		5, 104,897				240,747	05/15/2044
151020-AU-8	CELGENE CORPORATION SENIOR CORP BND		11/22/2019 _	Tax Free Exchange		254,912	250,000	255,253	254,999		(87)		(87)		254,912					08/15/2045
23306N-AL-6	. DBWF MORTGAGE TRUST DBWF_15-LC SUB CMBS		05/08/2019	Accordia Life		1,813,447	2,000,000	1,782,584	1,842,260		8,030		8,030		1,850,290		(36,843)	(36,843)		06/10/2034
25151K-AC-3	. DBALT_07-3 SUPSEN ABS_07-3-2A1		12/26/2019	Paydown		891,607	901,338	704,574	723,223		168,384		168,384		891,607					10/25/2047
26078J-AD-2	DUPONT DE NEMOURS INC SENIOR CORP BND		03/15/2019	BARCLAYS CAPITAL		5,310,850	5,000,000	5,000,000	5,000,000						5,000,000		310,850	310,850		11/15/2028
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR CORP BND		03/15/2019	BARCLAYS CAPITAL		5,428,900	5,000,000	5,000,000	5,000,000						5,000,000		428,900	428,900		11/15/2048
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP		12/17/2019	Various		1,714,500	2,000,000	2,040,000	2,039,039		(498)	!	(498)		2,038,541		(324,041)	(324,041)		04/01/2044
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM CORP BND 1	-	09/16/2019	Forethought Life	 		750,000		824,853		(6,776)		(6,776)		818,077		44,326	44,326	40,751	
46625H-HF-0 485170-AQ-7	JPMORGAN CHASE & CO CORP BND		08/19/2019 12/10/2019	Various	·····	4, 743, 365	3,400,000 5,000,000	4,077,042	3,993,269 4,530,146		(10,145) 9,676		(10,145) 9,676		3,983,123 4,539,822		760,242 980,776	760,242 980,776	146,720	05/15/2038 05/15/2043
485170-AQ-7 50076Q-AR-7	KANSAS CITY SOUTHERN SENIOR CORP BND	1	08/13/2019	Various	t t		5,000,000	4,506,923	4,530,146 L1.134.154				(3,278)		4,539,822		14,679	980,776		05/15/2043
50076Q-AR-7 50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR CORP BND	1	08/09/2019	. WELLS FARGO SECURITIES .	} }	2,537,541	2,700,000	2,691,512	2,692,037		(3,278)	'			2,692,131		(154,590)	(154,590)		06/01/2046
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR CORP BND		08/12/2019	. WELLS FARGO SECURITIES .	·	1,031,100	1,000,000	1,149,292	1,142,606		(1,883)		(1,883)		1,140,723		(109,623)	(109,623)		07/15/2045
525227-AK-0	LEHMAN XS TRUST LXS_06-GP2 SUPSENABS06-G	1	12/26/2019	Paydown		1,031,100	1,022,861	963,779	963,867		59,631		59,631		1,023,498		(103,023)			06/25/2046
532457-BJ-6	ELI LILLY AND COMPANY SENIOR CORP BND	1	11/08/2019	Various	ļ ļ	2, 193, 440	2,000,000	1,990,300	1,991,019		176		176		1,991,196		8,804	8,804		03/01/2045
56585A-AT-9	MARATHON PETROLEUM CORP SENIORCORPBND 14		05/23/2019	Tax Free Exchange		763,252	775,000						78		763,252		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,001		04/01/2048
				J.P. MORGAN SECURITIES							-		-						,	
571903-AS-2	MARRIOTT INTERNATIONAL INC SENIOR CORP B		_08/06/2019 _	INC	L	7,100,380	7,000,000	6,976,690	6,981,987		1,306		1,306		6,983,293		117,087	117,087	141,580	06/15/2026
				MILLENNIUM ADVISORS,			, ,	, , ,					, ,				,	,		
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO		08/06/2019	LLC	[L	364,704	350,000	350,496	350,431		(30)	L	(30)		350,401		14,303	14,303	11,669	08/15/2027
585055-BD-7	MEDTRONIC INC SENIOR CORP BND		03/11/2019	Various		4,029,048	3,600,000	4,008,846	3,998,134		(1,865)		(1,865)		3,996,269		(396,269)	(396, 269)	510,448	
594918-BT-0	MICROSOFT CORPORATION SENIOR CORP BND		10/11/2019 _	BA SECURITIES	ļ .	3,386,250	3,000,000	2,985,450	2,986,114		233		233		2,986,347		399,903	399,903		08/08/2046
64033A-AB-0	NSLT_12-4A NSLT_12-4A 2.792% 07/26/49		01/09/2019	. BK AMER MERRIL LYNCH	ļ ļ	4,808,594	5,000,000	4,495,313	4,908,647		940		940		4,909,587		(100,994)	(100,994)		07/26/2049
64033E-AB-2	NELNET STUDENT LOAN TRUST NSLT ABS_13-2		01/11/2019	. BK AMER MERRIL LYNCH			8,500,000		8,500,000		1,454		1,454		8,501,454		7,511	7,511		08/26/2052
64128X-AE-0	NEUBERGER BERMAN GROUP LLC/NEU SENIOR CO		06/21/2019 _	Various		4,769,079	5,075,000	4,450,511	4,472,138		4,701		4,701		4,476,839		292,240	292,240	171,810	04/15/2045
I				Mitsubishi Securities							l						l			
677050-AG-1	OGLETHORPE POWER CORPORATION CORP BND		_07/16/2019 _	USA	ļ ļ	4,962,960	4,000,000	4,604,880	4,561,901	ļ	(8,695)	ļ	(8,695)	ļ	4,553,206		409,754	409,754		11/01/2039
816851-BJ-7	SEMPRA ENERGY SENIORCORPBND		07/16/2019	BARCLAYS CAPITAL	ļ ļ	147,621	150,000	147,981	148,019		20		20		148,038		(417)	(417)	5,783	02/01/2048
004040 4111 -	OUEDWIN WILL LING COURTING THE OFFICE		00 (00 (00):5	MORGAN STANLEY & CO.		4 004	4 575	4 570	4 570						4 570 555			50.5:5		00/04/000=
824348-AW-6	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		08/06/2019 _	. INC	ł ŀ	1,631,275	1,575,000	1,572,783	1,573,109		118		118		1,573,227		58,048	58,048		06/01/2027
86359D-UP-0	LXS 2005-5N 2A1 RMBS_05-5N 2A1	1	12/01/2019	Paydown	ļ	648,644	648,644	492,529	487,879		160,766	ļ	160,766	ļ	648,644		<u> </u>		14,241	11/25/2035

SCHEDULE D - PART 4

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

					Showing All L	Long-Term Bo	onds and Sto	icks SOLD, i	KEDEEMED	or Otherwis	e DISPOS	ED OF Duri	ng Current	Year						
1	2	3	4	5	6	7	8	9	10	С	hange In Bo	ok/Adjusted 0	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						1
														Total						1
												Current	Total	Foreign					Bond	1
												Year's	Change in	Exchange	Book/				Interest/	1
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	,	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
ilcation	Description	eigii	Date	CREDIT SUISSE FIRST	Stock	Sideration	i ai vaiue	Actual Oost	value	Decrease	Accietion	necognized	(11+12-13)	value	Date	Disposai	on Disposar	Disposai	i Gai	Date
883556-BX-9	THERMO FISHER SCIENTIFIC INC SENIOR CORP		08/06/2019	BOSTON COR		2.599.775	2,500,000	2,481,575	2.483.778		991				2.484.769		115.006	115.006	78 444	08/15/2027
000000 BX 0	THE INC THE COLETT TO THE CENTURY CONT.			SANDLER ONEIL &		2,000,770			2,400,770						2,404,700		110,000			307 107 2027
89172P-AF-6	TPMT_16-2 WHOLECM016-2144A		10/07/2019	PARTNERS		4,056,250	4,000,000	3,854,091	3,859,757		10,587		10,587		3,870,344		185,906	185,906	120,639	08/25/2055
	_			SANDLER ONEIL &																1
	TPMT_2016-3 SUBWHOLECM02016-3144A			PARTNERS		17,316,843	16,303,000	16,840,999	16,816,147		(46,769)		(46,769)		16,769,378		547,465	547,465		04/25/2056
	21ST CENTURY FOX AMERICA INC SENIOR CORP			Tax Free Exchange		2,671,879	2,200,000	2,696,692	2,673,437		(1,558)		(1,558)		2,671,879					12/01/2045
	21ST CENTURY FOX AMERICA INC SENIOR CORP			Tax Free Exchange Call 112.6280		4,973,779	4,625,000	4,983,738	4,975,276 5,152,520		(1,497)		(1,497)		4,973,779 5.152.584		47,440	47.440		11/15/2046
	VERIZON COMMUNICATIONS INC SENIOR CORP B	ļ		Call 112.6280 Call 106.7280		5,856,656 . 613,686 .	5,200,000 575,000	5, 151,722 573,959	5, 152, 520						5, 152, 584		47,416 993	47,416		08/21/2054
	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			JEFFRIES & CO. INC.		2.832.335	2.750.000	2.748.950	2.749.155		4 55		 55		2.749.210		83, 125	83.125		03/13/2033
301427 AQ 1	MACGILLING BOOTO ALLTANGE THE GLITTON CONT.			MORGAN STANLEY & CO.			2,750,000	2,740,330	2,743,100											50/01/2020
958254-AD-6	WESTERN MIDSTREAM OPERATING LP WESTERN G			INC		4,251,960	4,000,000	3,937,720	3,942,266		349	L	349		3,942,615	L	309,345	309,345	125.956	04/01/2044
36318W-AG-5	GALXY_13-15A ABS_13-15A_CR	D		Accordia Life		1,470,464	1,500,000	1,503,000	1,507,852		(372)		(372)		1,507,480		(37,016)	(37,016)	21,594	10/15/2030
				NOMURA SECURITIES INTL.																1
	KING_2018-8A SENIORABS2018-8A144A	C	08/07/2019			4,855,500	5,000,000	5,000,000	5,013,486		(11,670)		(11,670)		5,001,816		(146,316)	(146,316)		04/20/2031
	MACQUARIE GROUP LTD SENIOR CORP BND 144A		08/13/2019			400,000	400,000	440,724	412,889		(12,889)		(12,889)		400,000					08/13/2019
	Subtotal - Bonds - Industrial and Misc	ellane	ous (Unaffil	iated)		172,542,368	165,255,425	165,011,552	166, 191, 264		826,344		826,344		167,017,596		4,206,941	4,206,941	6,371,666	XXX
	otal - Bonds - Part 4					175,042,368	167,755,425	167,641,983	168,692,474		825, 134		825, 134		169,517,596		4,206,941	4,206,941	6,434,486	XXX
	otal - Bonds - Part 5					38,650,290	35,518,786	37, 141, 137			(29,944)		(29,944)		37,111,192		(67,035)	(67,035)	2,235,967	XXX
8399999. 7	otal - Bonds					213,692,658	203,274,211	204,783,120	168,692,474		795, 190		795, 190		206,628,788		4,139,906	4,139,906	8,670,453	XXX
8999997. 7	otal - Preferred Stocks - Part 4						XXX													XXX
8999998. 7	otal - Preferred Stocks - Part 5						XXX													XXX
8999999. 7	otal - Preferred Stocks						XXX													XXX
9799997. 7	otal - Common Stocks - Part 4						XXX													XXX
9799998. 7	otal - Common Stocks - Part 5						XXX													XXX
9799999. 7	otal - Common Stocks						XXX													XXX
9899999. 7	otal - Preferred and Common Stocks	S					XXX													XXX
9999999 -	Totals		-	·	·	213.692.658	XXX	204.783.120	168.692.474		795.190		795.190		206.628.788		4.139.906	4, 139, 906	8.670.453	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks	ACOLUBED During Year and Fu	Ily DISPOSED OF During Current Year

				3	Showing Ai	II Long-Term Bona:	s and Stocks	AUQUINEL	Duning re	ar and Fully	DISLOSED	OF During	Current re	ai						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Boo	ok/Adjusted C	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-		Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser		Actual Cost	eration	Disposal	(Decrease)		Recognized		Value	Disposal	Disposal	Disposal		Dividends
254687-EY-8	WALT DISNEY CO SENIOR CORP BND 144A	oigii		Tax Free Exchange	09/18/2019		2,200,000	2,671,879	3,806,132	2,667,991	(Boologoo)	(3,888)		(3,888)		Бюрооці	(467,991)	(467,991)	1,690,435	Bividorido
	WALT DISNEY CO SENIOR CORP BND 144A			Tax Free Exchange		Tax Free Exchange	4,625,000	4,973,779	4,968,788	4,968,788		(4,991)		(4,991)					150 , 120	
	DOW CHEMICAL COMPANY THE SENIOR CORP BND																			
260543-CU-5			10/10/2019 .	BA SECURITIES	11/25/2019	Tax Free Exchange	5,750,000	6,235,046	6,232,653	6,232,653		(2,392)		(2,392)					141,833	53,920
044040 00 4	UNITED PARCEL SERVICE INC SENIOR CORP BN		00 /40 /0040	v .	40 (45 (0040	LIO DANGODO	0.075.000	0.000.570	0.054.000	0.000.500		(00)		(00)			00.400	00, 400	04 070	
911312-BS-4	INFINITY LD ASSET HOLDINGS LLC TERM LOA		08/13/2019 .	various	10/ 15/2019 .	US BANCORP	6,275,000	6,263,578	6,354,006	6,263,539		(39)		(39)			90,466	90,466	24,676	
BGAOQA-3U-3	INTERNAL ED AGGET HOLDINGS EEC TERM EOA		09/26/2019	INFINITY	11/30/2019	nedeliption 100.0000	7,850,357	7,850,357	7,850,357	7,850,357									21,170	
Danoun oo o	INFINITY LD ASSET HOLDINGS LLC INFINITY		2.3072072010			Redemption 100.0000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,000 ,001	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
BGAOQZ-AP-1			11/27/2019 .	INFINITY	11/30/2019		18,429	18,429	18,429	18,429										
	BARCLAYS PLC SENIOR CORP BND	D		BARCLAYS CAPITAL		Forethought Life	4,250,000	4,250,000	4,348,685	4,250,000							98,685	98,685	60,345	
44962L-AB-3	IHS MARKIT LTD SENIOR CORP BND 144A	D	05/01/2019 .	BARCLAYS CAPITAL	08/06/2019 .	ROBINSON HUMPHREY	3,550,000	3,725,619	3,860,590	3,718,212		(7,407)		(7,407)			142,378	142,378	81,034	36,535
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAP CORP BND	_	04 (04 (0040	AMHERST PIERPONT SECUI	00 (40 (0040	E 41 14 116	4 000 000	4 450 450	4 040 050	4 444 000		(11,227)		(11,227)			69.427	69.427	00.054	07.000
	Cubtatal Danda Industrial and N	/ioooll				Forethought Life	1,000,000	1, 152, 450	1,210,650	1,141,223		, ,		, ,					66,354	27,392
	Subtotal - Bonds - Industrial and N	liscell	aneous (Ur	namiliated)			35,518,786	37,141,137	38,650,290	37,111,192		(29,944)		(29,944)			(67,035)	(67,035)	2,235,967	117,847
	Total - Bonds						35,518,786	37, 141, 137	38,650,290	37, 111, 192		(29,944)		(29,944)			(67,035)	(67,035)	2,235,967	117,847
	Total - Preferred Stocks																			
	Total - Common Stocks																			
9899999.	Total - Preferred and Common St	ocks																		
	-		 		-		+	 			·									
			†		-		†	t			†					l				
											İ									
								I			I									
9999999	Totals			•	•			37 1/1 137	38 650 200	37 111 102		(20 0//)		(20, 044)			(67 035)	(67, 035)	2 235 967	117 8/17

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies **NONE**

Schedule D - Part 6 - Section 2 **N O N E**

SCHEDULE DA - PART 1

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

1	Coc	des	4	5	6	7			usted Carrying		12	13			Intere	est			20
	2	3					8	9	10	11			14	15	16	17	18	19	
										Total									
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
		For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code	eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
UNITED STATES TREASURY TBILLCASH				NOMURA SECURITIES INTL. INC.	03/26/2020	995,610		5,014			1,000,000	990,596			1.850	1.893	MAT		
UNITED STATES TREASURY TBILLCASH UNITED STATES TREASURY TBILLCASH			04/03/2019 .	MERRILL LYNCH & CO	03/26/2020	994,429 987.778		17,550 4,684			1,000,000	976,879 983,094			2.332 1.734	2.406 1.781	MAI MAT		
0199999. Subtotal - Bonds - U.S. Go	vernments	- Issuer			03/ 10/ 2020	2,977,817		27.248			3,000,000	2,950,569			XXX	XXX	XXX		
0599999. Total - U.S. Government B			g	···		2.977.817		27.248			3,000,000	2.950.569			XXX	XXX	XXX		
1099999. Total - All Other Governme						=,=::,=::		=: ,= :=			,,,,,,,,	=,,			XXX	XXX	XXX		
1799999. Total - U.S. States, Territor	ries and Po	ssessio	ns Bonds												XXX	XXX	XXX		
2499999. Total - U.S. Political Subdiv	visions Bor	nds													XXX	XXX	XXX		
3199999. Total - U.S. Special Reven	ues Bonds	;													XXX	XXX	XXX		
3899999. Total - Industrial and Misce	ellaneous (l	Unaffilia	ted) Bonds	;											XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries		ates Bor	nds												XXX	XXX	XXX		
6099999. Subtotal - SVO Identified F															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank	k Loans														XXX	XXX	XXX		
7699999. Total - Issuer Obligations						2,977,817		27,248			3,000,000	2,950,569			XXX	XXX	XXX		
7799999. Total - Residential Mortgag															XXX	XXX	XXX		
7899999. Total - Commercial Mortga															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed		tured Se	ecurities												XXX	XXX	XXX		
8099999. Total - SVO Identified Fund															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loan															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Lo	oans														XXX	XXX	XXX		
8399999. Total Bonds						2,977,817		27,248			3,000,000	2,950,569			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries	s and Affilia	ates									XXX				XXX	XXX	XXX		
9199999 - Totals						2,977,817		27,248			XXX	2,950,569			XXX	XXX	XXX		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated **NONE**

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated **NONE**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

Schedule E - Part 1 - Month End Depository Balances **NONE**

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

			ed December 31 of C					
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	- U.S. Government Bonds							
	- All Other Government Bonds							
	- U.S. States, Territories and Possessions Bonds							
	- U.S. Political Subdivisions Bonds							
	U.S. Special Revenues Bonds							
	- Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999. Total	- Hybrid Securities							
5599999. Total	Parent, Subsidiaries and Affiliates Bonds							
	tal - SVO Identified Funds							
	tal - Unaffiliated Bank Loans							
7699999. Total	- Issuer Obligations							
7799999. Total	Residential Mortgage-Backed Securities							
7899999. Total	- Commercial Mortgage-Backed Securities							
	- Other Loan-Backed and Structured Securities							
	- SVO Identified Funds							
	- Affiliated Bank Loans							
OOOOOOO Tatal	- Unaffiliated Bank Loans							
8399999. Total	Bonds							
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund	ļ	12/27/2019	0.000		39,688,769		58,438
8399999. Total	Bonds		12/27/2019	0.000				58,438 58,438
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund			0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019 .	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019					
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund							
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019 .	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019					
8399999. Total	Bonds Goldman Sachs Fin Sq Tr OB-in Stif Fund		.12/27/2019	0.000				
8399999. Total	Bonds Goldman Sachs Fin Sq Tr 0B-in Stif Fund		.12/27/2019					
8399999. Total	Bonds Goldman Sachs Fin Sq Tr 0B-in Stif Fund		.12/27/2019					
839999. Total 38141W-32-3 8599999. Subtr	Bonds Goldman Sachs Fin Sq Tr 0B-in Stif Fund		.12/27/2019 .					

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2 2	Denosit	s For the		
		'	2		Policyholders	All Other Spe	ecial Deposits
				3	4	5	6
	0 5.	Type of	5 (5)	Book/Adjusted	-	Book/Adjusted	
	States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value
1.	AlabamaAL						
2.	AlaskaAK						
3.	ArizonaAZ						
4.	ArkansasAR						
5.	CaliforniaCA						
6.	ColoradoCO						
7.	ConnecticutCT						
8.	DelawareDE						
9.	District of ColumbiaDC						
10.	FloridaFL						
11.	GeorgiaGA						
12.	HawaiiHI						
13.	IdahoID						
14.	IllinoisJL						
15.	IndianaIN						
16.	lowaIA						
17.	KansasKS						
18.	KentuckyKY	}			 	 	
19.	LouisianaLA	}				 	
20.	MaineME	ļ					
21.	MarylandMD						
22.	MassachusettsMA						
23.	MichiganMI	ļ			ļ		
24.	MinnesotaMN						
25.	MississippiMS						
26.	MissouriMO						
27.	MontanaMT						
28.	NebraskaNE						
29.	NevadaNV						
30.	New HampshireNH						
31.	New JerseyNJ						
32.	New MexicoNM						
33.	New YorkNY						
34.	North CarolinaNC						
35.	North DakotaND						
36.	OhioOH						
37.	OklahomaOK						
38.	OregonOR						
39.	PennsylvaniaPA						
40.	Rhode IslandRI						
41.	South CarolinaSC						
42.	South Dakota SD						
43.	TennesseeTN						
44.	TexasTX						
45.						<u> </u>	
46.							
47.	VirginiaVA					†	
48.	WashingtonWA					 	
49.	West VirginiaWV						
50.	WisconsinWI						
51.	WyomingWY					 	
52.	American SamoaAS	}				 	
53.	GuamGU						
54.	Puerto RicoPR						
55.	U.S. Virgin IslandsVI						
56.	Northern Mariana IslandsMP	ļ			ļ	ļ	
57.	CanadaCAN						
58.	Aggregate Alien and OtherOT	XXX	xxx				
	Subtotal	XXX	XXX				
- 55.	DETAILS OF WRITE-INS	,,,,,	7000				
5001							
							
5802.							
5803.						 	ļ
5898.	Summary of remaining write-ins for						
	Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus	VVV	VVV				
<u> </u>	5898)(Line 58 above)	XXX	XXX	<u> </u>	1	1	

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