

ANNUAL STATEMENT
OF THE
TLIC Oakbrook Reinsurance, Inc.
Of
Cedar Rapids
in the state of IA

to the Insurance Department
of the state of

For the Year Ended
December 31, 2019

2019



ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

TLIC Oakbrook Reinsurance, Inc.

NAIC Group Code.....0468, 0468 (Current Period) (Prior Period)	NAIC Company Code..... 15549	Employer's ID Number..... 47-1026613
Organized under the Laws of IA	State of Domicile or Port of Entry IA	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... May 30, 2014	Commenced Business..... June 30, 2014	
Statutory Home Office	4333 Edgewood Rd NE .. Cedar Rapids .. IA .. US .. 52499 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	4333 Edgewood Rd NE .. Cedar Rapids .. IA .. US .. 52499 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	319-355-8511 <i>(Area Code) (Telephone Number)</i>
Mail Address	4333 Edgewood Rd NE .. Cedar Rapids .. IA .. US .. 52499 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	4333 Edgewood Rd NE .. Cedar Rapids .. IA .. US .. 52499 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	319-355-8511 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.transamerica.com	
Statutory Statement Contact	Brenda Kay Kraemer <i>(Name)</i> brenda.kraemer@transamerica.com <i>(E-Mail Address)</i>	319-355-8549 <i>(Area Code) (Telephone Number) (Extension)</i> 800-235-4782 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Bonnie T. Gerst	President & Chairman of the Board	2. Gregory E. Miller-Breetz #	Secretary
3. Fredrick J. Gingerich #	Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Gregory E. Miller-Breetz	James A. Beardsworth	Nik Godon	Bonnie T. Gerst
Eric J. Martin			

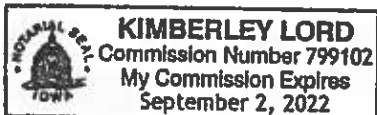
State of..... Iowa
County of..... Linn

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

(Signature)	(Signature)	(Signature)
Bonnie T. Gerst	Gregory E. Miller-Breetz	Fredrick J. Gingerich
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & Chairman of the Board	Secretary	Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 26 day of February 2020

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



ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	1,058,663,698	0	1,058,663,698	1,144,128,070
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....0, Schedule E-Part 1), cash equivalents (\$.....247,769,049, Schedule E-Part 2) and short-term investments (\$.....0, Schedule DA).....	247,769,049	0	247,769,049	289,500,066
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives (Schedule DB).....	0	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0	0
9. Receivables for securities.....	84,375	0	84,375	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,306,517,122	0	1,306,517,122	1,433,628,136
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	9,013,011	84,375	8,928,636	9,732,452
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	16,589,909	27,265	16,562,644	19,020,071
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	20,455,015	0	20,455,015	22,685,179
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	2,416,568,087	0	2,416,568,087	2,192,157,743
16.3 Other amounts receivable under reinsurance contracts.....	20,293,568	0	20,293,568	10,123,318
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	86,600,317	71,108,741	15,491,576	3,591,965
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other-than-invested assets.....	3,383,726,072	0	3,383,726,072	3,299,453,206
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	7,259,763,101	71,220,381	7,188,542,720	6,990,392,070
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. TOTAL (Lines 26 and 27).....	7,259,763,101	71,220,381	7,188,542,720	6,990,392,070

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Credit linked note.....	3,383,613,674	0	3,383,613,674	1,136,283,070
2502. Investment Receivables.....	112,398	0	112,398	86,200
2503. Parental Guarantee.....	0	0	0	2,163,083,936
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	3,383,726,072	0	3,383,726,072	3,299,453,206

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....5,765,384,754 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	5,765,384,754	5,470,450,474
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	.0	.0
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	.0	.0
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	64,814,947	57,668,570
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	.0	.0
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	.0	.0
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 \$.....0 Modco).....	.0	.0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$.....0 Modco).....	.0	.0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	.0	.0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	.0	.0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	6,999,719	6,689,474
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	.0	.0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	.0	.0
9.3 Other amounts payable on reinsurance, including \$.....104,538,300 assumed and \$.....0 ceded.....	104,538,300	268,604,680
9.4 Interest Maintenance Reserve (IMR, Line 6).....	174,973	182,154
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	.0	.0
11. Commissions and expense allowances payable on reinsurance assumed.....	.0	.0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	.0	.0
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	.0	.0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	38,364	28,910
15.1 Current federal and foreign income taxes, including \$.....117,765 on realized capital gains (losses).....	1,953,729	2,457,790
15.2 Net deferred tax liability.....	.0	.0
16. Unearned investment income.....	.0	.0
17. Amounts withheld or retained by reporting entity as agent or trustee.....	.0	.0
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	.0	.0
19. Remittances and items not allocated.....	.0	.0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	.0	.0
21. Liability for benefits for employees and agents if not included above.....	.0	.0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	.0	.0
23. Dividends to stockholders declared and unpaid.....	.0	.0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	6,383,326	6,518,084
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	.0	.0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	.0	.0
24.04 Payable to parent, subsidiaries and affiliates.....	147,985	138,901
24.05 Drafts outstanding.....	.0	.0
24.06 Liability for amounts held under uninsured plans.....	.0	.0
24.07 Funds held under coinsurance.....	.0	.0
24.08 Derivatives.....	.0	.0
24.09 Payable for securities.....	.0	.0
24.10 Payable for securities lending.....	.0	.0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	.0	.0
25. Aggregate write-ins for liabilities.....	.0	.0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	5,950,436,097	5,812,739,037
27. From Separate Accounts Statement.....	.0	.0
28. Total liabilities (Line 26 and 27).....	5,950,436,097	5,812,739,037
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	.0	.0
31. Aggregate write-ins for other-than-special surplus funds.....	.0	.0
32. Surplus notes.....	.0	.0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	515,500,000	515,500,000
34. Aggregate write-ins for special surplus funds.....	.0	.0
35. Unassigned funds (surplus).....	720,106,623	659,653,034
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	.0	.0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,235,606,623	1,175,153,034
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,238,106,623	1,177,653,034
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	7,188,542,720	6,990,392,071

DETAILS OF WRITE-INS

2501. ....	.0	.0
2502. ....	.0	.0
2503. ....	.0	.0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	.0	.0
3101. ....	.0	.0
3102. ....	.0	.0
3103. ....	.0	.0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	.0	.0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	.0	.0
3401. ....	.0	.0
3402. ....	.0	.0
3403. ....	.0	.0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	.0	.0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	.0	.0

TLIC Oakbrook Reinsurance, Inc.

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	494,682,363	530,738,055
2. Considerations for supplementary contracts with life contingencies	.0	.0
3. Net investment income (Exhibit of Net Investment Income, Line 17)	43,587,411	40,810,174
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	66,426	28,652
5. Separate Accounts net gain from operations excluding unrealized gains or losses	.0	.0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	.0	.0
7. Reserve adjustments on reinsurance ceded	.0	.0
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	.0	.0
8.2 Charges and fees for deposit-type contracts	.0	.0
8.3 Aggregate write-ins for miscellaneous income	91,863,162	70,456,777
9. Totals (Lines 1 to 8.3)	630,199,362	642,033,658
10. Death benefits	325,811,979	316,678,589
11. Matured endowments (excluding guaranteed annual pure endowments)	.0	.0
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	.0	.0
13. Disability benefits and benefits under accident and health contracts	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits	.0	.0
15. Surrender benefits and withdrawals for life contracts	1,503,318	1,058,668
16. Group conversions	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds	.0	.0
18. Payments on supplementary contracts with life contingencies	.0	.0
19. Increase in aggregate reserves for life and accident and health contracts	323,675,336	411,052,967
20. Totals (Lines 10 to 19)	650,990,633	728,790,224
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	.0	.0
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	43,510,500	49,699,058
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	252,032	220,515
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	9,455	11,265
25. Increase in loading on deferred and uncollected premiums	190,403	(183,951)
26. Net transfers to or (from) Separate Accounts net of reinsurance	.0	.0
27. Aggregate write-ins for deductions	2,238,756	2,260,342
28. Totals (Lines 20 to 27)	697,191,779	780,797,453
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(66,992,417)	(138,763,795)
30. Dividends to policyholders and refunds to members	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(66,992,417)	(138,763,795)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(6,976,394)	(22,100,981)
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)	(60,016,023)	(116,662,814)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(406,659) (excluding taxes of \$....121,313 transferred to the IMR)	(633,185)	(1,437,301)
35. Net income (Line 33 plus Line 34)	(60,649,208)	(118,100,115)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,177,653,033	1,159,359,721
37. Net income (Line 35)	(60,649,208)	(118,100,115)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....247	930	270
39. Change in net unrealized foreign exchange capital gain (loss)	.0	.0
40. Change in net deferred income tax	(13,219,538)	(93,257,155)
41. Change in nonadmitted assets	118,571,914	88,529,226
42. Change in liability for reinsurance in unauthorized and certified companies	.0	.0
43. Change in reserve on account of change in valuation basis (increase) or decrease	.0	.0
44. Change in asset valuation reserve	134,758	62,043
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	.0	.0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	.0	.0
47. Other changes in surplus in Separate Accounts Statement	.0	.0
48. Change in surplus notes	.0	.0
49. Cumulative effect of changes in accounting principles	8,662,632	229,708,301
50. Capital changes:		
50.1 Paid in	.0	.0
50.2 Transferred from surplus (Stock Dividend)	.0	.0
50.3 Transferred to surplus	.0	.0
51. Surplus adjustment:		
51.1 Paid in	.0	.0
51.2 Transferred to capital (Stock Dividend)	.0	.0
51.3 Transferred from capital	.0	.0
51.4 Change in surplus as a result of reinsurance	.0	.0
52. Dividends to stockholders	(100,000,000)	.0
53. Aggregate write-ins for gains and losses in surplus	106,952,102	(88,649,258)
54. Net change in capital and surplus for the year (Lines 37 through 53)	60,453,590	18,293,312
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,238,106,623	1,177,653,033
DETAILS OF WRITE-INS		
08.301. Funds withheld assumed investment income	91,863,162	70,456,777
08.302. ....	.0	.0
08.303. ....	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	.0	.0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	91,863,162	70,456,777
2701. Credit Linked Note Fee	2,238,756	2,260,342
2702. ....	.0	.0
2703. ....	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page	.0	.0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	2,238,756	2,260,342
5301. Credit linked note	2,247,330,604	(92,883,830)
5302. Correction of errors	22,705,434	(5,810,143)
5303. Parental Guarantee	(2,163,083,936)	10,044,715
5398. Summary of remaining write-ins for Line 53 from overflow page	.0	.0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	106,952,102	(88,649,258)

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	499,482,116	533,264,037
2. Net investment income.....	48,724,256	46,222,111
3. Miscellaneous income.....	91,863,162	70,456,777
4. Total (Lines 1 through 3).....	640,069,534	649,942,925
5. Benefit and loss related payments.....	718,815,894	553,408,694
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	(49,688,798)	50,178,046
8. Dividends paid to policyholders.....	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....(285,346) tax on capital gains (losses).....	(6,757,679)	(251,859,067)
10. Total (Lines 5 through 9).....	662,369,417	351,727,673
11. Net cash from operations (Line 4 minus Line 10).....	(22,299,883)	298,215,252
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	291,472,164	116,675,669
12.2 Stocks.....	0	0
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(12,029)	(409)
12.7 Miscellaneous proceeds.....	0	410
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	291,460,135	116,675,670
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	210,789,775	152,184,813
13.2 Stocks.....	0	0
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	0	0
13.6 Miscellaneous applications.....	84,375	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	210,874,150	152,184,813
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	80,585,985	(35,509,143)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	100,000,000	0
16.6 Other cash provided (applied).....	(17,120)	(31,838)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(100,017,120)	(31,838)
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).....	(41,731,017)	262,674,271
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	289,500,066	26,825,795
19.2 End of year (Line 18 plus Line 19.1).....	247,769,049	289,500,066
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Unrealized gain/Loss on cash equivalents.....	1,177	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a).....	494,681,710	.0	.0	425,111,663	.0	.0	69,570,047	.0	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	43,552,051	-	-	35,913,638	-	7,638,413	-	-	-	-	-	-
4. Amortization of Interest Maintenance Reserve (IMR).....	66,372	-	-	54,731	-	11,641	-	-	-	-	-	-
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.3 Aggregate write-ins for miscellaneous income.....	91,863,162	.0	.0	60,483,593	.0	31,379,569	.0	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	630,163,295	.0	.0	521,563,625	.0	7,650,054	100,949,616	.0	.0	.0	.0	.0
10. Death benefits.....	325,812,506	.0	.0	310,238,076	.0	.0	15,574,430	.0	.0	.0	.0	.0
11. Matured endowments (excluding guaranteed annual pure endowments).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
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.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	1,503,318	.0	.0	.0	.0	.0	1,503,318	.0	.0	.0	.0	.0
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19. Increase in aggregate reserves for life and accident and health contracts.....	323,412,755	-	-	266,690,739	-	56,722,016	-	-	-	-	-	-
20. Totals (Lines 10 to 19).....	650,728,579	.0	.0	576,928,815	.0	56,722,016	17,077,748	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	43,510,500	.0	.0	38,242,480	.0	.0	5,268,020	.0	.0	.0	.0	.0
23. General insurance expenses.....	252,032	.0	.0	252,032	.0	.0	.0	.0	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,455	.0	.0	9,455	.0	.0	.0	.0	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	190,029	-	-	190,029	-	-	.0	-	-	-	-	-
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	2,236,939	.0	.0	1,844,612	.0	392,327	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	696,927,534	.0	.0	617,467,423	.0	57,114,343	22,345,768	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(66,764,239)	.0	.0	(95,903,798)	.0	(49,464,289)	78,603,848	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(66,764,239)	.0	.0	(95,903,798)	.0	(49,464,289)	78,603,848	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	(6,964,837)	-	-	(6,865,431)	-	(2,169,225)	2,069,819	-	-	-	-	-
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).....	(59,799,402)	.0	.0	(89,038,367)	.0	(47,295,064)	76,534,029	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

DETAILS OF WRITE-INS

08.301. Fundswithheld assumed investment income.....	91,863,162	.0	.0	60,483,593	.0	.0	31,379,569	.0	.0	.0	.0	.0
08.302. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	91,863,162	.0	.0	60,483,593	.0	.0	31,379,569	.0	.0	.0	.0	.0
2701. Credit linked note fee.....	2,236,939	-	-	1,844,612	-	392,327	-	-	-	-	-	-
2702. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2703. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	2,236,939	.0	.0	1,844,612	.0	392,327	.0	.0	.0	.0	.0	.0

(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 INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b).....	652	0	652	0	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	35,360	-	35,360	-	-	-	-	-	-
4. Amortization of Interest Maintenance Reserve (IMR).....	54	-	54	-	-	-	-	-	-
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	36,066	0	36,066	0	0	0	0	0	0
10. Death benefits.....	(528)	0	(528)	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0	0	0
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	0	0	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	0	0	0	0	0	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	262,581	-	262,581	-	-	-	-	-	-
20. Totals (Lines 10 to 19).....	262,053	0	262,053	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0	0	0
23. General insurance expenses.....	0	0	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	0	0	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	374	-	374	-	-	-	-	-	-
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	1,816	0	1,816	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	264,243	0	264,243	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(228,177)	0	(228,177)	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(228,177)	0	(228,177)	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	(11,557)	0	(11,557)	0	0	0	0	0	0
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).....	(216,620)	0	(216,620)	0	0	0	0	0	0
34. Policies/certificates in force end of year.....	0	0	0	0	0	0	0	0	0

DETAILS OF WRITE-INS

08.301.	0	0	0	0	0	0	0	0	0
08.302.	0	0	0	0	0	0	0	0	0
08.303.	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	0	0	0	0	0	0	0	0	0
2701. Credit linked note fee.....	1,816	0	1,816	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	1,816	0	1,816	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0

(b) Include premium amounts for preneed plans included in Line 1. _____0

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

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

**Analysis of Operations by Lines of Business-Individual Annuities
NONE**

**Analysis of Operations by Lines of Business-Group Annuities
NONE**

**Analysis of Operations by Lines of Business-A&H
NONE**

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year.....	5,466,072,847	0	0	4,540,470,973	0	0	925,601,874	0	0	0	0	0
2. Tabular net premiums or considerations.....	960,691,377	0	0	888,291,091	0	0	72,400,286	0	0	0	0	0
3. Present value of disability claims incurred.....	73,431	0	0	73,431	0	0	0	0	0	0	0	0
4. Tabular interest.....	217,501,399	0	0	182,430,015	0	0	35,071,384	0	0	0	0	0
5. Tabular less actual reserve released.....	(18,217)	0	0	(18,217)	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7. Other increases (net).....	(27,888,058)	0	0	(51,867,463)	0	0	23,979,405	0	0	0	0	0
8. Totals (Lines 1 to 7).....	6,616,432,779	0	0	5,559,379,830	0	0	1,057,052,949	0	0	0	0	0
9. Tabular cost.....	677,735,856	0	0	677,735,856	0	0	0	0	0	0	0	0
10. Reserves released by death.....	15,997,526	0	0	14,226,423	0	0	1,771,103	0	0	0	0	0
11. Reserves released by other terminations (net).....	161,967,864	0	0	150,091,845	0	0	11,876,019	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	84,185	0	0	84,185	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	855,785,431	0	0	842,138,309	0	0	13,647,122	0	0	0	0	0
15. Reserve December 31, current year.....	5,760,647,348	0	0	4,717,241,521	0	0	1,043,405,827	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year.....	285,470,877	0	0	35,673,235	0	0	249,797,642	0	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	271,554,065	0	0	34,246,305	0	0	237,307,760	0	0	0	0	0

7.1

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

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

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

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year.....	4,377,628	.0	4,377,628	.0	.0	.0	.0	.0	.0
2. Tabular net premiums or considerations.....	671,279	.0	671,279	.0	.0	.0	.0	.0	.0
3. Present value of disability claims incurred.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Tabular interest.....	186,746	.0	186,746	.0	.0	.0	.0	.0	.0
5. Tabular less actual reserve released.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Increase in reserve on account of change in valuation basis.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Other increases (net).....	(6,377)	.0	(6,377)	.0	.0	.0	.0	.0	.0
8. Totals (Lines 1 to 7).....	5,229,276	.0	5,229,276	.0	.0	.0	.0	.0	.0
9. Tabular cost.....	434,799	.0	434,799	.0	.0	.0	.0	.0	.0
10. Reserves released by death.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Reserves released by other terminations (net).....	57,069	.0	57,069	.0	.0	.0	.0	.0	.0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Net transfers to or (from) Separate Accounts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Total deductions (Lines 9 to 13).....	491,868	.0	491,868	.0	.0	.0	.0	.0	.0
15. Reserve December 31, current year.....	4,737,408	.0	4,737,408	.0	.0	.0	.0	.0	.0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year.....	319,863	.0	319,863	.0	.0	.0	.0	.0	.0
17. Amount available for policy loans based upon Line 16 CSV.....	307,069	.0	307,069	.0	.0	.0	.0	.0	.0

7.2

(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-Individual Annuities
NONE

Analysis of Increase in Reserves-Group Annuities
NONE

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....452,032	.....441,956
1.1 Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2 Other bonds (unaffiliated).....	(a).....42,681,435	.....42,007,847
1.3 Bonds of affiliates.....	(a).....0	.....0
2.1 Preferred stocks (unaffiliated).....	(b).....0	.....0
2.11 Preferred stocks of affiliates.....	(b).....0	.....0
2.2 Common stocks (unaffiliated).....	.....0	.....0
2.21 Common stocks of affiliates.....	.....0	.....0
3. Mortgage loans.....	(c).....0	.....0
4. Real estate.....	(d).....0	.....0
5. Contract loans.....	.....(246)	.....(246)
6. Cash, cash equivalents and short-term investments.....	(e).....2,604,448	.....2,587,199
7. Derivative instruments.....	(f).....0	.....0
8. Other invested assets.....	.....0	.....0
9. Aggregate write-ins for investment income.....	.....19,358	.....19,358
10. Total gross investment income.....	.....45,757,027	.....45,056,114
11. Investment expenses.....		(g).....1,382,193
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....86,510
13. Interest expense.....		(h).....0
14. Depreciation on real estate and other invested assets.....		(i).....0
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....1,468,703
17. Net investment income (Line 10 minus Line 16).....		.....43,587,411

DETAILS OF WRITE-INS

0901. Miscellaneous investment income.....	.....2,049	.....2,049
0902. Intercompany interest income.....	.....17,309	.....17,309
0903. ....	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....19,358	.....19,358
1501. ....		.....0
1502. ....		.....0
1503. ....		.....0
1598. Summary of remaining write-ins for Line 15 from overflow page.....		.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		.....0

- (a) Includes \$.....563,146 accrual of discount less \$.....4,896,175 amortization of premium and less \$.....470,275 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....245,388 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....927	.....0	.....927	.....0	.....0
1.1 Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2 Other bonds (unaffiliated).....	.....(449,886)	.....0	.....(449,886)	.....0	.....0
1.3 Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.1 Preferred stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.11 Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2 Common stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.21 Common stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
3. Mortgage loans.....	.....0	.....0	.....0	.....0	.....0
4. Real estate.....	.....0	.....0	.....0	.....0	.....0
5. Contract loans.....	.....0	.....0	.....0	.....0	.....0
6. Cash, cash equivalents and short-term investments.....	.....(13,205)	.....0	.....(13,205)	.....1,177	.....0
7. Derivative instruments.....	.....0	.....0	.....0	.....0	.....0
8. Other invested assets.....	.....0	.....0	.....0	.....0	.....0
9. Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....(0)	.....0
10. Total capital gains (losses).....	.....(462,164)	.....0	.....(462,164)	.....1,177	.....0

DETAILS OF WRITE-INS

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

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

	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Insurance Group		8 Accident and Health		11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)			10 Other
FIRST YEAR (other than single)											
1. Uncollected.....	7	0	7	0	0	0	0	0	0	0	0
2. Deferred and accrued.....	0	0	0	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:											
3.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed.....	7	0	7	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2).....	7	0	7	0	0	0	0	0	0	0	0
4. Advance.....	50	0	50	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4.....	(43)	0	(43)	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed.....	(202,094)	0	(202,094)	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
6.4 Net.....	(202,094)	0	(202,094)	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4.....	(202,137)	0	(202,137)	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	20	0	20	0	0	0	0	0	0	0	0
9. First year premiums and considerations:											
9.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed.....	(202,157)	0	(202,157)	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8).....	(202,157)	0	(202,157)	0	0	0	0	0	0	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
10.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected.....	18,220,623	0	18,217,933	0	0	2,690	0	0	0	0	0
12. Deferred and accrued.....	20,875,992	0	20,875,992	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
13.2 Reinsurance assumed.....	39,096,615	0	39,093,925	0	0	2,690	0	0	0	0	0
13.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12).....	39,096,615	0	39,093,925	0	0	2,690	0	0	0	0	0
14. Advance.....	6,999,669	0	6,997,430	0	0	2,239	0	0	0	0	0
15. Line 13.4 - Line 14.....	32,096,946	0	32,096,495	0	0	451	0	0	0	0	0
16. Collected during year:											
16.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
16.2 Reinsurance assumed.....	499,684,209	0	499,684,209	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
16.4 Net.....	499,684,209	0	499,684,209	0	0	0	0	0	0	0	0
17. Line 15 + Line 16.4.....	531,781,155	0	531,780,704	0	0	451	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance).....	36,896,634	0	36,896,836	0	0	(202)	0	0	0	0	0
19. Renewal premiums and considerations:											
19.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
19.2 Reinsurance assumed.....	494,884,519	0	494,883,867	0	0	652	0	0	0	0	0
19.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
19.4 Net (Line 17 - Line 18).....	494,884,521	0	494,883,868	0	0	653	0	0	0	0	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
20.2 Reinsurance assumed.....	494,682,362	0	494,681,710	0	0	652	0	0	0	0	0
20.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	494,682,364	0	494,681,711	0	0	653	0	0	0	0	0

6

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

	Insurance											
	1	2		3		5	6		8		11	12
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Accident and Health	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
			Ordinary						9	10		
									Credit (Group & Individual)	Other		
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums.....	0	0	0	0	0	0	0	0	0	0	0	0
22. All other.....	0	0	0	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed.....	(28,065)	0	(28,065)	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed.....	28,065	0	28,065	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0
25.2 Reinsurance assumed.....	43,538,565	0	43,538,565	0	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed.....	(43,538,565)	0	(43,538,565)	0	0	0	0	0	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6).....	0	0	0	0	0	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22).....	43,510,500	0	43,510,500	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	(43,510,500)	0	(43,510,500)	0	0	0	0	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single).....	0	0	0	0	0	0	0	0	0	0	0	0
28. Single.....	0	0	0	0	0	0	0	0	0	0	0	0
29. Renewal.....	0	0	0	0	0	0	0	0	0	0	0	0
30. Deposit-type contract funds.....	0	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21).....	0	0	0	0	0	0	0	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		Cost Containment	3 All Other				
1. Rent.....	.0	.0	.0	.0	21,586	.0	21,586
2. Salaries and wages.....	.0	.0	.0	.0	677,209	.0	677,209
3.11 Contributions for benefit plans for employees.....	.0	.0	.0	.0	112,773	.0	112,773
3.12 Contributions for benefit plans for agents.....	.0	.0	.0	.0	.0	.0	.0
3.21 Payments to employees under non-funded benefit plans.....	.0	.0	.0	.0	.0	.0	.0
3.22 Payments to agents under non-funded benefit plans.....	.0	.0	.0	.0	.0	.0	.0
3.31 Other employee welfare.....	.0	.0	.0	.0	13,040	.0	13,040
3.32 Other agent welfare.....	.0	.0	.0	.0	.0	.0	.0
4.1 Legal fees and expenses.....	.0	.0	.0	.0	(16,873)	.0	(16,873)
4.2 Medical examination fees.....	.0	.0	.0	.0	.0	.0	.0
4.3 Inspection report fees.....	.0	.0	.0	.0	.0	.0	.0
4.4 Fees of public accountants and consulting actuaries.....	.0	.0	.0	.0	28,272	.0	28,272
4.5 Expense of investigation and settlement of policy claims.....	.0	.0	.0	.0	.0	.0	.0
5.1 Traveling expenses.....	.0	.0	.0	.0	23,759	.0	23,759
5.2 Advertising.....	.0	.0	.0	.0	.0	.0	.0
5.3 Postage, express, telegraph and telephone.....	.0	.0	.0	.0	2,248	.0	2,248
5.4 Printing and stationery.....	.0	.0	.0	.0	17,341	.0	17,341
5.5 Cost or depreciation of furniture and equipment.....	.0	.0	.0	.0	37,472	.0	37,472
5.6 Rental of equipment.....	.0	.0	.0	.0	.0	.0	.0
5.7 Cost or depreciation of EDP equipment and software.....	.0	.0	.0	.0	.0	.0	.0
6.1 Books and periodicals.....	.0	.0	.0	.0	660	.0	660
6.2 Bureau and association fees.....	.0	.0	.0	.0	1,599	.0	1,599
6.3 Insurance, except on real estate.....	.0	.0	.0	.0	8,930	.0	8,930
6.4 Miscellaneous losses.....	.0	.0	.0	.0	.0	.0	.0
6.5 Collection and bank service charges.....	22	.0	.0	.0	409	.0	431
6.6 Sundry general expenses.....	3,430	.0	.0	.0	27,036	.0	30,466
6.7 Group service and administration fees.....	.0	.0	.0	.0	.0	.0	.0
6.8 Reimbursements by uninsured plans.....	.0	.0	.0	.0	.0	.0	.0
7.1 Agency expense allowance.....	.0	.0	.0	.0	.0	.0	.0
7.2 Agents' balances charged off (less \$.00 recovered).....	.0	.0	.0	.0	.0	.0	.0
7.3 Agency conferences other than local meetings.....	.0	.0	.0	.0	.0	.0	.0
8.1 Official publication (Fraternal Benefit Societies Only).....	XXX	XXX	XXX	XXX	XXX	.0	.0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only).....	XXX	XXX	XXX	XXX	XXX	.0	.0
9.1 Real estate expenses.....	.0	.0	.0	.0	.0	.0	.0
9.2 Investment expenses not included elsewhere.....	.0	.0	.0	.0	143,813	.0	143,813
9.3 Aggregate write-ins for expenses.....	248,580	.0	.0	.0	282,920	.0	531,500
10. General expenses Incurred.....	252,032	.0	.0	.0	1,382,194	(b)	(a) 1,634,226
11. General expenses unpaid December 31, prior year.....	.0	.0	.0	.0	.0	.0	.0
12. General expenses unpaid December 31, current year.....	.0	.0	.0	.0	.0	.0	.0
13. Amounts receivable relating to uninsured plans, prior year.....	.0	.0	.0	.0	.0	.0	.0
14. Amounts receivable relating to uninsured plans, current year.....	.0	.0	.0	.0	.0	.0	.0
15. General expenses paid during year (Lines 10+11-12-13+14).....	252,032	.0	.0	.0	1,382,194	.0	1,634,226

DETAILS OF WRITE-INS

09.301. Investment services fees.....	.0	.0	.0	.0	282,920	.0	282,920
09.302. Internal admin fees.....	197,490	.0	.0	.0	.0	.0	197,490
09.303. Other professional fees.....	51,090	.0	.0	.0	.0	.0	51,090
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	248,580	.0	.0	.0	282,920	.0	531,500

(a) Includes management fees of \$.00 to affiliates and \$.00 to non-affiliates.

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

1. Charitable \$.00; 2. Institutional \$.00; 3. Recreational and Health \$.00; 4. Educational \$.00;
5. Religious \$.00; 6. Membership \$.00; 7. Other \$.00; 8. Total \$.00

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

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes.....	.0	.0	.0	.0	.0	.0
2. State insurance department licenses and fees.....	9,455	.0	.0	62,400	.0	71,855
3. State taxes on premiums.....	.0	.0	.0	.0	.0	.0
4. Other state taxes, including \$.00 for employee benefits.....	.0	.0	.0	.0	.0	.0
5. U.S. Social Security taxes.....	.0	.0	.0	23,774	.0	23,774
6. All other taxes.....	.0	.0	.0	336	.0	336
7. Taxes, licenses and fees incurred.....	9,455	.0	.0	86,510	.0	95,965
8. Taxes, licenses and fees unpaid December 31, prior year.....	28,910	.0	.0	.0	.0	28,910
9. Taxes, licenses and fees unpaid December 31, current year.....	38,364	.0	.0	.0	.0	38,364
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	.1	.0	.0	86,510	.0	86,511

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums.....	.0
2. Applied to shorten the endowment or premium-paying period.....	.0	.0
3. Applied to provide paid-up additions.....	.0	.0
4. Applied to provide paid-up annuities.....	.0	.0
5. Total Lines 1 through 4.....	.0	.0
6. Paid-in cash.....	.0	.0
7. Left on deposit.....	.0	.0
8. Aggregate write-ins for dividend or refund options.....	.0	.0
9. Total Lines 5 through 8.....	.0	.0
10. Amount due and unpaid.....	.0	.0
11. Provision for dividends or refunds payable in the following calendar year.....	.0	.0
12. Terminal dividends.....	.0	.0
13. Provision for deferred dividend contracts.....	.0	.0
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....	.0	.0
15. Total Lines 10 through 14.....	.0	.0
16. Total from prior year.....	.0	.0
17. Total dividends or refunds (Lines 9 + 15 - 16).....	.0	.0

NONE

DETAILS OF WRITE-INS

0801. ....	.0	.0
0802. ....	.0	.0
0803. ....	.0	.0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	.0	.0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	.0	.0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 1980 CET ALB 4.50% NLP CRF (02,05).....	43,048	0	43,048	0	0
0100002. 1980 CSO ALB 4.00% CRVM CRF (06-07).....	29,757,771	0	29,757,771	0	0
0100003. 1980 CSO ALB 4.50% CRVM CRF (01-05).....	24,016,676	0	24,016,676	0	0
0100004. 1980 CSO ALB 4.50% CRVM IDB (00-03).....	135,537,361	0	135,537,361	0	0
0100005. 1980 CSO ANB 4.50% NLP (00,02).....	622	0	622	0	0
0100006. 2001 CSO ALB 3.50% CRVM CRF (13-NB).....	8,756	0	8,756	0	0
0100007. 2001 CSO ALB 3.50% CRVM IDB (13-14).....	255,965,422	0	255,965,422	0	0
0100008. 2001 CSO ALB 4.00% CRVM CRF (06-12).....	347,500,837	0	343,337,734	0	4,163,103
0100009. 2001 CSO ALB 4.00% CRVM IDB (06-08,12).....	564,540,289	0	564,540,289	0	0
0100010. 2001 CSO ALB 4.50% CRVM IDB (04-05).....	188,577,355	0	188,577,355	0	0
0100011. 2001 CSO ANB 3.50% CRVM (13-14).....	924,083,593	0	924,083,593	0	0
0100012. 2001 CSO ANB 3.50% CRVM IDB (13-14).....	1,042,606,523	0	1,042,606,523	0	0
0100013. 2001 CSO ANB 4.00% CRVM (12).....	5,029,424	0	5,029,424	0	0
0100014. 2001 CSO ANB 4.00% CRVM CRF (11-12).....	23,706,120	0	23,176,913	0	529,208
0100015. 2001 CSO ANB 4.00% CRVM IDB (07-12).....	2,039,577,533	0	2,039,577,533	0	0
0100016. 50% OF GROSS PREMIUM (00-14).....	428,110	0	428,110	0	0
0199997. Totals (Gross).....	5,581,379,440	0	5,576,687,129	0	4,692,311
0199999. Totals (Net).....	5,581,379,440	0	5,576,687,129	0	4,692,311
Accidental Death Benefits:					
0400001. 1958 CSO 3.50% FPT (06-07).....	1,762	0	1,762	0	0
0400002. 1980 CSO ANB 3.50% (13-14).....	90,350	0	90,350	0	0
0400003. 1980 CSO ANB 4.00% (06-12).....	46,538	0	46,538	0	0
0400004. 1980 CSO ANB 4.50% (00-05).....	19,217	0	19,217	0	0
0499997. Totals (Gross).....	157,866	0	157,866	0	0
0499999. Totals (Net).....	157,866	0	157,866	0	0
Disability - Active Lives:					
0500001. 1952 DIS PRD 2 W/1958 CSO 3.00% CRF (01,03-13).....	628,386	0	626,160	0	2,226
0500002. 1952 INTERCO DIS 3.50% (00-14).....	12,637,696	0	12,637,696	0	0
0599997. Totals (Gross).....	13,266,082	0	13,263,855	0	2,226
0599999. Totals (Net).....	13,266,082	0	13,263,855	0	2,226
Disability - Disabled Lives:					
0600001. 1952 DIS PRD 2 W/1958 CSO 3.00%	22,003	0	22,003	0	0
0600002. 1952 DISABLED LIVES 3.50% (00-01,03-05,07,09-10,12-14).....	1,680,365	0	1,680,365	0	0
0699997. Totals (Gross).....	1,702,368	0	1,702,368	0	0
0699999. Totals (Net).....	1,702,368	0	1,702,368	0	0
Miscellaneous Reserves:					
0700001. FOR EXCESS OF VALUATION NET PREMIUM OVER GROSS PREMIUMS.....	162,379,648	0	162,336,777	0	42,871
0700002. FOR NON-DEDUCTION OF DEFERRED FRACTIONAL PREMIUMS.....	6,499,350	0	6,499,350	0	0
0799997. Totals (Gross).....	168,878,999	0	168,836,127	0	42,871
0799999. Totals (Net).....	168,878,999	0	168,836,127	0	42,871
9999999. Totals (Net) - Page 3, Line 1.....	5,765,384,754	0	5,760,647,346	0	4,737,408

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [] No [X]
- 1.2 If not, state which kind is issued Yes [] No [X]
 Non-Participating
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [] No [X]
- 2.2 If not, state which kind is issued Yes [X] No []
 Non-Participating
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No []
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes [] No [X]
- 4.1 Amount of insurance: \$.....0
- 4.2 Amount of reserve: \$.....0
- 4.3 Basis of reserve:
- 4.4 Basis of regular assessments:
- 4.5 Basis of special assessments:
- 4.6 Assessments collected during year: \$.....0
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [] No [X]
- 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....0
- 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: \$.....0
 Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
- 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....0
- 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: \$.....0
- 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 of the current year? Yes [] No [X]
- 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....0
- 8.2 State the amount of reserves established for this business: \$.....0
- 8.3 Identify where the reserves are reported in the blank:
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [] No [X]
- 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....0
- 9.2 State the amount of reserves established for this business: \$.....0
- 9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

**Ex. 6 - Aggregate Reserves for A&H Contracts
NONE**

**Ex. 7 - Deposit-Type Contracts
NONE**

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	0	0	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed.....	300,000	0	300,000	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.14 Net.....	300,000	0	(b) 300,000	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	0	0	0	0	0	0	0	0	0	0	0
2.22 Reinsurance assumed.....	52,172,588	0	52,172,588	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.24 Net.....	52,172,588	0	(b) 52,172,588	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed.....	12,342,359	0	12,322,848	0	0	0	19,511	0	0	0	0
3.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
3.4 Net.....	12,342,359	0	(b) 12,322,848	(b) 0	0	(b) 0	(b) 19,511	0	(b) 0	(b) 0	(b) 0
4. Totals:											
4.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed.....	64,814,947	0	64,795,436	0	0	0	19,511	0	0	0	0
4.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
4.4 Net.....	64,814,947	(a) 0	(a) 64,795,436	0	0	0	(a) 19,511	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....1,702,368, Individual Annuities \$.....0, Credit Life (Group and Individual) \$..... - , and Group Life \$.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	318,665,602	0	318,665,602	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	(d) 318,665,602	0	318,665,602	0	0	0	0	0	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
2.2 Reinsurance assumed.....	64,814,947	0	64,795,436	0	0	0	19,511	0	0	0	0
2.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.4 Net.....	64,814,947	0	64,795,436	0	0	0	19,511	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year.....	0	0	0	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed.....	57,668,570	0	57,648,531	0	0	0	20,039	0	0	0	0
4.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
4.4 Net.....	57,668,570	0	57,648,531	0	0	0	20,039	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	0	0	0	0	0	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed.....	325,811,979	0	325,812,507	0	0	0	(528)	0	0	0	0
6.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
6.4 Net.....	325,811,979	0	325,812,507	0	0	0	(528)	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(d) Includes \$.....40,050 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	84,375	84,375	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	27,265	19,585	(7,680)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	71,108,741	102,263,759	31,155,018
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	0	0	0
21. Furniture and equipment, including health care delivery assets.....	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	0	0	0
25. Aggregate write-ins for other-than-invested assets.....	0	96,087,208	96,087,208
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	71,220,381	198,454,927	127,234,546
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. TOTALS (Lines 26 and 27).....	71,220,381	198,454,927	127,234,546

DETAILS OF WRITE-INS

1101.....	0	0	0
1102.....	0	0	0
1103.....	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Prepaid Credit Linked Note Fee.....	0	95,690,087	95,690,087
2502. Disallowed IMR.....	0	397,121	397,121
2503.....	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	0	96,087,208	96,087,208

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of TLIC Oakbrook Reinsurance, Inc. (TORI or the Company), are presented on the basis of accounting practices prescribed or permitted by the Iowa Insurance Division. The Iowa Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Iowa.

The State of Iowa has adopted a prescribed accounting practice that differs from that found in the NAIC SAP related to the admission of a Credit Linked Note (CLN) as an admitted asset. As prescribed by Iowa Administrative Code 191-9.11(3), the Company is entitled to admit as an asset, the value of the outstanding principal limit of the note, whereas the NAIC SAP would not allow the admissibility of such an asset. The CLN is not included as a risk-based asset in the Company's risk-based capital calculation.

Prior to the merger, the State of Iowa has adopted a prescribed accounting practice that differs from that found in the NAIC SAP related to the admission of a parental guarantee as an admitted asset. As prescribed by Iowa Administrative Code 191-99.11(3), the Company is entitled to admit as an asset, the value of the parental guarantee provided to the Company by Transamerica Corporation (TA Corp), whereas the NAIC SAP would not allow the admissibility of such an asset. The parental guarantee is not included as a risk-based asset in the Company's risk-based capital calculation.

A reconciliation of the Company's net loss and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa 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	\$ (60,649,208)	\$ (118,100,115)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
None					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
None					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (60,649,208)</u>	<u>\$ (118,100,115)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,238,106,623	\$ 1,177,653,033
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Credit linked note	4	2	2501	3,383,613,674	1,136,283,070
Parental Guarantee	4	2	2501	-	2,163,083,936
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
None					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ (2,145,507,051)</u>	<u>\$ (2,121,713,973)</u>

Effective December 31, 2019, as part of the merger of TLIC Riverwood Reinsurance, Inc. (TRRI) into the Company, the parental guarantee was terminated, resulting in the release of the parental guarantee admitted asset with a corresponding charge directly to surplus.

If the Company had not been entitled to include the credit linked note in surplus, the Company's risk-based capital would have been below the mandatory control levels of \$43,958,177 and \$49,573,352 at December 31, 2019 and December 31, 2018, respectively.

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 that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Reinsurance premiums and benefits paid or provided are accounted for on bases consistent with those used in accounting for the original policies issued and the terms of the reinsurance contracts.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are accounted for in the same manner as similar long-term investments. Investments in money market mutual funds are reported as cash equivalents and primarily held at fair value.
- (2) Investments in bonds not backed by other loans are stated at amortized cost using the scientific interest method, except those with a NAIC designation of 6, which are stated at the lower of amortized cost or fair value.
- (3) The Company had no investments in common stock during 2019 or 2018.
- (4) The Company had no investments in preferred stock during 2019 or 2018.
- (5) The Company had no investments in mortgage loans during 2019 or 2018.
- (6) Investments in loan-backed securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. The retrospective adjustment method is used to value all loan-backed securities unless the security has been impaired.
- (7) The Company had no investments in subsidiaries, controlled or affiliated companies during 2019 or 2018.
- (8) The Company had no investments in joint ventures, partnerships or limited liability companies during 2019 or 2018.
- (9) The Company has not invested in derivatives.

Notes to the Financial Statements**1. Summary of Significant Accounting Policies and Going Concern (Continued)**

(10) Not applicable as the Company does not write accident and health business.

(11) Not applicable as the Company does not write accident and health business.

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

(13) Pharmaceutical rebate receivables - Not Applicable

D. Going Concern

Management has evaluated the ability of the Company to continue as a going concern and has determined that no substantial doubt exists with regard to the Company's ability to meet its obligations as they become due within one year after the issuance of the financial statements.

2. Accounting Changes and Corrections of Errors

In 2019, the Statutory Accounting Principles Working Group issued clarifying guidance regarding the need for scheduling reversal patterns of taxable temporary differences for SSAP 101, paragraph 11.c. purposes. The guidance revised SSAP 101 to be more explicit that the consideration of reversal patterns under paragraph 11.c. is not required unless the reversals of temporary differences is considered in assessing the need for a statutory valuation allowance. Pursuant to the revised guidance, the Company did not schedule for paragraph 11.c. purposes causing the Company to record a \$8,662,632 increase during 2019 from the removal of its 2018 limitation. The Company reported this benefit consistent with SSAP 03 as a change in accounting principle on its 2019 financials.

During 2019 it was determined that errors in the statutory reserves calculations for certain reinsured policies resulted in an overstatement of assumed statutory reserves related to prior years of \$28,741,056 (\$22,705,434 net of tax). This was corrected in 2019 and reflected as a correction of an error in the Statement of Changes in Capital and Surplus. There was an offsetting adjustment to the parental guarantee asset resulting from this correction. As changes in the parental guarantee asset are recorded in equity, there was no overall impact to total capital and surplus as a result of this error.

On December 20, 2018, the Company and TA Corp amended the method of allocation to the Company under the tax allocation agreement whereby the Company is entitled to reimbursement to the extent losses generated by the Company are recognized on the consolidated tax return. The Company previously was not entitled to be paid for losses used on the consolidated group's income tax return until the Company's earnings were sufficient to offset prior net operating losses. As a result of this amendment to the tax sharing allocation agreement, the Company was reimbursed for net aggregate losses of \$229,708,301. This amount was recognized as a change in accounting principles and increased the total asset of the company by a similar amount as cash was transferred to the Company on December 26, 2018.

3. Business Combinations and Goodwill**A. Statutory Purchase Method - None****B. Statutory Merger**

(1) Effective December 31, 2019, TRRI, an Iowa-domiciled affiliate, was merged into the Company. The Company was the surviving corporation.

(2) The transaction was accounted for as a statutory merger. As such, financial statements for periods prior to the merger were combined and the recorded assets, liabilities and surplus of TRRI on a US statutory basis were carried forward to the merged company.

(3) As a result of the merger, TRRI's common stock was deemed cancelled by operation of law.

(4) Pre-merger separate company revenue, net income and other surplus adjustments for the period ended September 30, 2019 were as follows:

	Revenue	Net Income	Other Surplus Adjustments
The Company	\$233,202,507	(\$72,500,960)	\$158,519,532
TRRI	\$238,348,321	\$33,324,818	(\$5,474,417)

The merger of TRRI did not create an admitted deferred tax asset aggregation benefit based on application of SSAP No. 101, Income Taxes.

C. Assumption Reinsurance - None**D. Impairment Loss - None****4. Discontinued Operations - None****5. Investments****A. Mortgage Loans, including Mezzanine Real Estate Loans - None****B. Debt Restructuring - None****C. Reverse Mortgages - None****D. Loan-Backed Securities**

(1) Prepayment assumptions were obtained from BlackRock or Bloomberg prepayment models. If assumptions were not available from these sources, internal estimates were used.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

There were no loan-backed and structured securities with a recognized OTTI due to intent to sell or lack of intent and ability to hold during the twelve months ended December 31, 2019.

(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

There were no loan-backed and structured securities held at December 31, 2019, for which an OTTI had been recognized during the current reporting period.

Notes to the Financial Statements**5. Investments (Continued)**

(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	\$ 91,887
2. 12 months or longer	\$ 52,327
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 16,588,097
2. 12 months or longer	\$ 8,004,044

(5) In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the probability and timing of collecting all contractual cash flows, the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis, the extent and duration of the decline in value, the reasons for the decline, and the performance of the security's underlying collateral and projected future cash flows.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
- H. Repurchase Agreements Transactions Accounted for as a Sale - None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
- J. Real Estate - None
- K. Low-Income Housing Tax Credits (LIHTC) - None
- L. Restricted Assets - None
- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - None
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	6	-
(2) Aggregate Amount of Investment Income	\$ 1,018,499	\$ -

6. Joint Ventures, Partnerships and Limited Liability Companies - None**7. Investment Income****A. Due and Accrued Income Excluded from Surplus**

Due and accrued interest income is excluded when collection seems uncertain or if payment exceeds 90 days in arrears.

B. Total Amount Excluded

The Company excluded income due and accrued of \$9,013,011 and \$84,375 as of December 31, 2019 and December 31, 2018, respectively.

8. Derivative Instruments - None**9. Income Taxes****A. Components of the Net Deferred Tax Asset/(Liability)**

(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	\$ 143,662,903	\$ 258,304	\$ 143,921,207	\$ 166,919,937	\$ 80,046	\$ 166,999,983	\$ (23,257,034)	\$ 178,258	\$ (23,078,776)
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	143,662,903	258,304	143,921,207	166,919,937	80,046	166,999,983	(23,257,034)	178,258	(23,078,776)
(d) Deferred tax assets nonadmitted	71,108,741		71,108,741	102,263,760		102,263,760	(31,155,019)		(31,155,019)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 72,554,162	\$ 258,304	\$ 72,812,466	\$ 64,656,177	\$ 80,046	\$ 64,736,223	\$ 7,897,985	\$ 178,258	\$ 8,076,243
(f) Deferred tax liabilities	56,443,252	877,636	57,320,888	60,903,565	240,694	61,144,259	(4,460,313)	636,942	(3,823,371)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 16,110,910	\$ (619,332)	\$ 15,491,578	\$ 3,752,612	\$ (160,648)	\$ 3,591,964	\$ 12,358,298	\$ (458,684)	\$ 11,899,614

Notes to the Financial Statements**9. Income Taxes (Continued)**

(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)	15,491,578	-	15,491,578	12,808,504	-	12,808,504	2,683,074	-	2,683,074
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	15,491,578	-	15,491,578	12,808,504	-	12,808,504	2,683,074	-	2,683,074
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	183,392,257	XXX	XXX	174,809,765	XXX	XXX	8,582,492
(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	57,062,584	258,304	57,320,888	51,847,673	80,046	51,927,719	5,214,911	178,258	5,393,169
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.									
Total 2(a) + 2(b) + 2(c)	\$ 72,554,162	\$ 258,304	\$ 72,812,466	\$ 64,656,177	\$ 80,046	\$ 64,736,223	\$ 7,897,985	\$ 178,258	\$ 8,076,243

(3) Ratio used as basis of admissibility

	2019	2018
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,957.000%	1,667.000%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,222,615,047	\$ 1,165,398,436

(4) Impact of tax-planning strategies - None

B. Regarding Deferred Tax Liabilities That Are Not Recognized - None

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1)	(2)	(3)
	2019	2018	Change (1-2)
1. Current Income Tax			
(a) Federal	\$ (6,976,395)	\$ (22,100,981)	\$ 15,124,586
(b) Foreign			
(c) Subtotal	\$ (6,976,395)	\$ (22,100,981)	\$ 15,124,586
(d) Federal income tax on net capital gains	(285,346)	(86,228)	(199,118)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	\$ (7,261,741)	\$ (22,187,209)	\$ 14,925,468

Notes to the Financial Statements**9. Income Taxes (Continued)**

	(1)	(2)	(3)
Current income taxes incurred consist of the following major components:	2019	2018	Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	143,523,771	146,697,579	(3,173,808)
(4) Investments			
(5) Deferred acquisition costs			
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual			
(9) Pension accrual			
(10) Receivables - nonadmitted	17,719	20,112,637	(20,094,918)
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other (including items less than 5% of total ordinary tax assets)	121,413	109,721	11,692
(99) Subtotal	<u>\$ 143,662,903</u>	<u>\$ 166,919,937</u>	<u>\$ (23,257,034)</u>
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	71,108,741	102,263,760	(31,155,019)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	<u>\$ 72,554,162</u>	<u>\$ 64,656,177</u>	<u>\$ 7,897,985</u>
(e) Capital			
(1) Investments	\$ 258,304	\$ 80,046	\$ 178,258
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other (including items <5% of total capital tax assets)			
(99) Subtotal	<u>\$ 258,304</u>	<u>\$ 80,046</u>	<u>\$ 178,258</u>
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	258,304	80,046	178,258
(i) Admitted deferred tax assets (2d + 2h)	<u>\$ 72,812,466</u>	<u>\$ 64,736,223</u>	<u>\$ 8,076,243</u>

	(1)	(2)	(3)
Current income taxes incurred consist of the following major components:	2019	2018	Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 12,389	\$	\$ 12,389
(2) Fixed assets			
(3) Deferred and uncollected premium			
(4) Policyholder reserves	56,430,863	60,902,040	(4,471,177)
(5) Other (including items <5% of total ordinary tax liabilities)		1,525	(1,525)
(99) Subtotal	<u>\$ 56,443,252</u>	<u>\$ 60,903,565</u>	<u>\$ (4,460,313)</u>
(b) Capital			
(1) Investments	\$ 877,636	\$ 240,694	\$ 636,942
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)			
(99) Subtotal	<u>\$ 877,636</u>	<u>\$ 240,694</u>	<u>\$ 636,942</u>
(c) Deferred tax liabilities (3a99 + 3b99)	<u>\$ 57,320,888</u>	<u>\$ 61,144,259</u>	<u>\$ (3,823,371)</u>
4. Net deferred tax assets/liabilities (2i - 3c)	<u>\$ 15,491,578</u>	<u>\$ 3,591,964</u>	<u>\$ 11,899,614</u>

As a result of the 2017 Tax Cuts and Jobs Act (TCJA), the Company's tax reserve deductible temporary difference increased by \$89,810,560. This change results in an offsetting (\$89,810,560) taxable temporary difference that will be amortized into taxable income evenly over the eight years subsequent to 2017. The remaining amortizable balance is included within the Policyholder Reserves line items above.

D. Among the More Significant Book to Tax Adjustments

The Company's current income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate to income before tax as follows:

Notes to the Financial Statements**9. Income Taxes (Continued)**

	12/31/2019	12/31/2018
Current income taxes incurred	\$ (7,261,741)	\$ (22,187,209)
Change in deferred income taxes (without tax on unrealized gains and losses)	13,219,536	93,257,155
Total income tax reported	<u>\$ 5,957,795</u>	<u>\$ 71,069,946</u>
Income before taxes	(67,454,581)	(140,768,753)
	21.00%	21.00%
Expected income tax expense (benefit) at the statutory rate	<u>\$ (14,165,462)</u>	<u>\$ (29,561,438)</u>
Increase (decrease) in actual tax reported resulting from:		
Tax exempt income	\$ (11,690)	\$ (23,198)
Pre-tax items reported net of tax	(13,949)	(6,017)
Prior period tax return adjustment	55,839	75,898
Change in statutory valuation allowance	-	(131,555,840)
Deferred Change on other items in surplus	20,093,058	232,140,543
Other	(1)	(1)
Total income tax reported	<u>\$ 5,957,795</u>	<u>\$ 71,069,947</u>

E. Operating Loss and Tax Credit Carryforwards - None

F. Consolidated Federal Income Tax Return

- (1) The Company's federal income tax return is consolidated with other included affiliated companies. Please see attached listing of companies.
- (2) The method of allocation between the companies is subject to a written tax allocation agreement. Under the terms of the tax allocation agreement, allocations are based on separate income tax return calculations. The Company is entitled to recoup federal income taxes paid in the event the future losses and credits reduce the greater of the Company's separately computed income tax liability or the consolidated group's income tax liability in the year generated. The Company is also entitled to recoup federal income taxes paid in the event the losses and credits reduce the greater of the Company's separately computed income tax liability or the consolidated group's income tax liability in any carryback or carryforward year when so applied. Intercompany income tax balances are settled within thirty days of payment to or filing with the Internal Revenue Service. A tax return has not been filed for 2019.

The Company amended its tax allocation agreement on December 20, 2018 to allow recoupment in the event a loss or credit reduces the consolidated group's income tax liability. Related to this amendment, the Company changed its tax allocation method of accounting to match the amended tax allocation agreement. The cumulative tax benefit effect of this change, \$229,708,301, was recorded in surplus.

G. Federal or Foreign Income Tax Loss Contingencies

The Company has no federal income tax returns currently under examination. The Internal Revenue Service completed its examination for years 2009 through 2013 resulting in tax return adjustments for which an appeals conference was requested. Federal income tax returns filed in 2014 through 2018 remain open, subject to potential future examination. The Company believes that there are adequate defenses against or sufficient provisions established related to any open or contested tax positions.

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

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

- A. - C. The Company assumes level term life and universal life secondary guarantee business from Transamerica Life Insurance Company (TLIC) on a coinsurance funds withheld basis.
- D. At December 31, 2019 and 2018, the Company reported a net amount of (\$147,985) and (\$138,901) as (payable to)/receivable from parent, subsidiary, and affiliated companies. Terms of settlement require that these amounts are settled within 90 days.
- E. The Company has made no guarantees or commitments with regard to affiliated or related parties.
- F. The Company is party to a Consulting Services and Administration agreement with TLIC, whereby TLIC provides certain professional and administrative services to the Company. AEGON USA Investment Management, LLC acts as a discretionary investment manager under an Investment Management Agreement with the Company.
- G. TLIC, an insurance company domiciled in Iowa, owns 100% of the Company's outstanding stock.
- H. The Company does not own any shares of stock of its parent company.
- I. - J. The Company has no investments in subsidiary, controlled or affiliated companies.
- K. The Company has no investments in foreign insurance subsidiaries.
- L. The Company does not hold any investments in a downstream noninsurance holding company.
- M. All SCA Investments - None
- N. Investment in Insurance SCAs - None
- O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt - None

Notes to the Financial Statements**12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

The Company has no employees. Services are provided by employees of an affiliated company as part of a consulting services and administration agreement. This agreement has been approved by the domiciliary regulator of the insurance companies involved.

- A. Defined Benefit Plan - Not Applicable
- B. Investment Policies and Strategies of Plan Assets - Not Applicable
- C. Fair Value of Each Class of Plan Assets - Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable
- E. Defined Contribution Plans - Not Applicable
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans - Not Applicable
- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

1. The Company has 25,000 common shares authorized, issued and outstanding. Par value is \$100 per share.
2. Dividend Rate of Preferred Stock - Not Applicable
3. The Company has established a plan with the Iowa Insurance Division for the declaration and payment of dividends or distributions to its shareholder. The Company may declare and pay dividends or distributions to its shareholder that do not decrease the Company's capital below the greater of a) the minimum capital and surplus amount designated by the Commissioner pursuant to Rule 191-99.6(505,508) of the IAC and b) 200% of Company-action level risk-based capital, provided, however, that the Company may not declare or pay any dividend or distribution if such dividend or distribution would jeopardize the ability of the Company to fulfill the Company's obligations under the Reinsurance Agreement or any other agreement to which it is a party. The Company shall give the Commissioner thirty days' prior notice of any dividend or distribution. The notice shall include the amount of the dividend or distribution and a certification signed by an officer of the Company stating that the dividend or distribution would not jeopardize the ability of the Company to fulfill the Company's obligations.
4. On December 31, 2019, the Company paid common stock dividends of \$100,000,000 to TLIC.
5. Company Profits Paid as Ordinary Dividends - Not Applicable
6. Surplus Restrictions - Not Applicable
7. Surplus Advances - Not Applicable
8. Stock Held for Special Purposes - Not Applicable
9. Changes in Special Surplus Funds - Not Applicable
10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains (losses) was \$0 as of December 31, 2019.
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 - None**15. Leases - None****16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - None****17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - None****18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None****19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None****20. Fair Value Measurements**

A. Fair Value Measurement

- (1) Fair value measurements at reporting date

The following table provides information about the Company's financial assets and liabilities measured at fair value as of December 31, 2019:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash equivalents and short-term Mutual funds	\$ 247,769,050	\$	\$	\$	\$ 247,769,050
Total assets at fair value/NAV	\$ 247,769,050	\$	\$	\$	\$ 247,769,050
b. Liabilities at fair value					
Total liabilities at fair value	\$	\$	\$	\$	\$

Notes to the Financial Statements**20. Fair Value Measurements (Continued)**

The Company reviews the fair value hierarchy classifications at each reporting period. Overall, reclassifications between levels occur when there are changes in the observability of inputs and market activity used in the valuation of a financial asset or liability. Given the types of assets classified as Level 1 (primarily equity securities including mutual fund investments), transfers between Level 1 and Level 2 measurement categories are expected to be infrequent. Transfers into and out of level 3 are summarized in the schedule of changes in level 3 asset and liabilities. There were no material asset transfers between level 1 and level 2 or between level 2 and level 3 during the reporting period.

(2) Fair value measurements in Level 3 of the fair value hierarchy - None

(3) Transfers between fair value hierarchy levels are recognized at the beginning of the reporting period.

(4) Cash equivalents and short-term investments classified in Level 1 are primarily money market mutual funds and are measured at fair value. For those securities with a pricing source of 'amortized cost'; amortized cost is a proxy for fair value.

(5) Derivatives - None

B. Other Fair Value Disclosures - None

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

The following table sets forth a comparison of the estimated fair values and carrying amounts of the Company's financial instruments, including those not measured at fair value in the balance sheets, as of December 31, 2019:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Admitted Assets:	\$	\$	\$	\$	\$	\$	\$
Cash equivalents and short-term investments, other than affiliates	247,769,049	247,769,049	247,769,049				
Bonds	1,114,792,193	1,058,663,691	11,314,490	1,093,877,812	9,599,891		

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

Private placement commitments outstanding as of December 31, 2019 and 2018 were \$8,784,476 and \$11,300,000, respectively.

Subsequent to the merger, effective December 31, 2019, the Company entered into an amended and restated master transaction agreement with a non-affiliated party which resulted in the issuance of a new twenty year non-transferable variable funding puttable note to the Company. The credit linked note increased for risk reinsured as a result of the merger. The amended fee agreement obligates the Company to pay note fees to the non-affiliated party. The remaining prepaid fee balance of \$93,451,331 was paid to the Company on December 31, 2019.

Effective June 30, 2014, the Company entered into an indemnity coinsurance funds withheld basis agreement to reinsure certain level term life and universal life secondary guarantee business issued by TLIC. The treaty has four amendments since the inception of the treaty. On October 10, 2014, an administrative update was made of the covered policies. Effective March 31, 2015, the reinsurance agreement with TLIC was amended to recognize the actual distribution of universal life insurance policies and put the parties in approximately the position they anticipated with regard to actual expenses and expense allowances. On December 22, 2015, the reinsurance agreement with TLIC was amended to reduce the expense and risk charges retained by the Company beginning January 1, 2016. On December 26, 2018, the reinsurance agreement was amended to update the model and assumptions that define the funds withheld requirement.

D. Business Interruption Insurance Recoveries - None

E. State Transferable and Non-Transferable Tax Credits - None

F. Subprime-Mortgage-Related Risk Exposure - None

G. Retained Assets - None

H. Insurance-Linked Securities (ILS) Contracts - None

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - None

22. Events Subsequent

The financial statements are adjusted to reflect events that occurred between the balance sheet date and the date when the financial statements are issued, provided they give evidence of conditions that existed at the balance sheet date (Type I). Events that are indicative of conditions that arose after the balance sheet date are disclosed, but do not result in an adjustment of the financial statements themselves (Type II). The Company has not identified any Type I or Type II subsequent events for the quarter ended December 31, 2019 through February 26, 2020.

The Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act, as the Company has no health business.

23. Reinsurance - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - None

25. Change in Incurred Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

Notes to the Financial Statements

29. Participating Policies - None

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

1. For fixed premium life insurance benefits, the Company waives deduction of deferred fractional premiums upon death and refunds portions of premiums unearned after the date of death. The reserve for these benefits is reported as part of the associated seriatim policy reserve held in Exhibit 5. For some assumed business, the reserve for these benefits is computed using aggregate methods and is held in Exhibit 5, Parts A and/or G. The reserves in Exhibit 5 are equal to the greater of the cash surrender value and the legally computed reserve.
2. Additional premiums are charged or additional mortality charges are assessed for policies issued on substandard lives according to underwriting classification. Generally, mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding, in addition, one-half (1/2) of the extra premium charge for the year. Reserves for life insurance policies are calculated using the Commissioner's Reserve Valuation Method and recognize any substandard ratings. Reserves for flexible premium life insurance products are calculated using the Commissioner's Reserves Valuation Method for universal life policies and recognize any substandard ratings.
3. As of December 31, 2019, the Company had \$11,127,183,123 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa. Reserves to cover the above insurance totaled \$162,379,648 at year end and are reported in Exhibit 5 Miscellaneous Reserves.
4. The Tabular Interest (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 instructions for Page 7 or from the basic data and accounting records, as we deemed appropriate.
5. The Company does not have any amounts in Exhibit 7, Line 4.
6. Details for Other Changes

The details of "Other Increases (net)" on Page 7, Line 7 are (in dollars):

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Change in deficiency reserves	\$ 21,318,337	\$ -	\$ 21,318,337	\$ -	\$ -	\$ -	\$ -	\$ -
Change in AXXX excess reserve	(20,471,716)	-	(20,465,339)	-	-	-	(6,377)	-
Reinsurance correction	(28,741,056)	-	(28,741,056)	-	-	-	-	-
3106999 Total	\$ (27,894,435)	\$ -	\$ (27,888,058)	\$ -	\$ -	\$ -	\$ (6,377)	\$ -

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

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	General Account			Separate Account – Guaranteed and Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A. Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term Policies with Cash Value	\$ 45,023,410	\$ 55,350,162	\$ 451,792,976	\$ -	\$ -	\$ -
(2) Universal Life						
(3) Universal Life with Secondary Guarantees	425,222,804	249,797,642	929,113,017			
(4) Indexed Universal Life						
(5) Indexed Universal Life with Secondary Guarantees						
(6) Indexed Life						
(7) Other Permanent Cash Value Life Insurance						
(8) Variable Life						
(9) Variable Universal Life						
(10) Miscellaneous Reserves						
B. Not subject to discretionary withdrawal or no cash values						
(1) Term Policies without Cash Value	XXX	XXX	4,200,473,447	XXX	XXX	
(2) Accidental Death Benefits	XXX	XXX	157,866	XXX	XXX	
(3) Disability - Active Lives	XXX	XXX	13,266,082	XXX	XXX	
(4) Disability - Disabled Lives	XXX	XXX	1,702,368	XXX	XXX	
(5) Miscellaneous Reserves	XXX	XXX	168,878,998	XXX	XXX	
C. Total (gross: direct + assumed)	\$ 470,246,214	\$ 305,147,804	\$ 5,765,384,754	\$ -	\$ -	\$ -
D. Reinsurance Ceded						
E. Total (net) (C) - (D)	\$ 470,246,214	\$ 305,147,804	\$ 5,765,384,754	\$ -	\$ -	\$ -

Notes to the Financial Statements**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)**

	<u>Amount</u>
F.	
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 5,581,379,439
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	157,866
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	13,266,082
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	1,702,368
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	168,878,998
(6) Subtotal	<u>\$ 5,765,384,753</u>
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	
(11) Combined Total ((6) and (10))	<u>\$ 5,765,384,753</u>

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

<u>Type</u>	<u>Gross</u>	<u>Net of Loading</u>
(1) Industrial	\$	\$
(2) Ordinary new business	7	–
(3) Ordinary renewal	39,093,925	37,041,191
(4) Credit life	–	–
(5) Group life	2,690	3,733
(6) Group annuity	–	–
(7) Totals	<u>\$ 39,096,622</u>	<u>\$ 37,044,924</u>

35. Separate Accounts - None**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 consisting of two or more affiliated persons, one or more of which is an insurer? Yes No
If yes, complete Schedule Y, Parts 1, 1A and 2.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes No N/A
- 1.3 State regulating? Iowa
- 1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes No
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 769218
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: 12/31/2014
- 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 available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/14/2016
- 3.4 By what department or departments? Iowa
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes No N/A
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes No
- 4.12 renewals? Yes No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes No
- 4.22 renewals? Yes No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
If the answer is YES, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | 1
Name of Entity | 2
NAIC Company Code | 3
State of Domicile |
|----------------------------------|------------------------|------------------------|
| TLIC Riverwood Reinsurance, Inc. | 14146 | Iowa |
- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes No
- 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 entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).
- | 1
Nationality | 2
Type of Entity |
|------------------|---------------------|
| Dutch | Corporation |
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No
- 8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.
- | 1
Affiliate Name | 2
Location (City, State) | 3
FRB | 4
OCC | 5
FDIC | 6
SEC |
|---------------------|-----------------------------|----------|----------|-----------|----------|
| | | | | | |
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP One North Wacker Drive Chicago, IL 60606
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes No
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes No
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes 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 reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Mark Shickler, Appointed Actuary

- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
 12.11 Name of real estate holding company
 12.12 Number of parcels involved 0
 12.13 Total book/adjusted carrying value \$ 0

12.2 If yes, provide explanation

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes No
 13.3 Have there been any changes made to any of the trust indentures during the year? Yes No
 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes No N/A
 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

14.11 If the response to 14.1 is no, please explain:

14.2 Has the code of ethics for senior managers been amended? Yes No

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

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No

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

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes No

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
0			\$ 0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes No
 17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes No
 18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes No

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes No
 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
 20.11 To directors or other officers \$ 0
 20.12 To stockholders not officers \$ 0
 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
 20.21 To directors or other officers \$ 0
 20.22 To stockholders not officers 0
 20.23 Trustees, supreme or grand (Fraternal only) 0
 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes No
 21.2 If yes, state the amount thereof at December 31 of the current year:
 21.21 Rented from others \$ 0
 21.22 Borrowed from others \$ 0
 21.23 Leased from others \$ 0
 21.24 Other \$ 0
 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes No
 22.2 If answer is yes:
 22.21 Amount paid as losses or risk adjustment \$ 0
 22.22 Amount paid as expenses \$ 0
 22.23 Other amounts paid \$ 0
 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes No

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

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

24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*? Yes No N/A

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$ 0

24.06 If answer to 24.04 is no, report amount of collateral for other programs \$ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes No N/A

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

24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes No N/A

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

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

24.103 Total payable for securities lending reported on the liability page: \$ 0

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes No

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

25.21 Subject to repurchase agreements \$ 0

25.22 Subject to reverse repurchase agreements \$ 0

25.23 Subject to dollar repurchase agreements \$ 0

25.24 Subject to reverse dollar repurchase agreements \$ 0

25.25 Placed under option agreements \$ 0

25.26 Letter stock or securities restricted as sale – excluding FHLB Capital Stock \$ 0

25.27 FHLB Capital Stock \$ 0

25.28 On deposit with states \$ 0

25.29 On deposit with other regulatory bodies \$ 0

25.30 Pledged as collateral – excluding collateral pledged to an FHLB \$ 0

25.31 Pledged as collateral to FHLB – including assets backing funding agreements \$ 0

25.32 Other \$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$ <u>0</u>

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes No

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

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity? Yes No

26.4 If the response to 26.3 is yes, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108 Yes No

26.42 Permitted accounting practice Yes No

26.43 Other accounting guidance Yes No

26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes No

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

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes No

27.2 If yes, state the amount thereof at December 31 of the current year: \$ 0

28. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

1 Name of Custodian(s)	2 Custodian's Address
Citibank	New York, NY

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
AEGON USA Investment Management, LLC	A

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [] No []

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
114537	AEGON USA Investment Management, LLC	4DJIF67XTB552L0E3L78	SEC	DS

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

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$ 0
29.2999 TOTAL		\$ 0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$ 0	

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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 1,058,663,698	\$ 1,114,792,182	\$ 56,128,484
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 1,058,663,698	\$ 1,114,792,182	\$ 56,128,484

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

In calculating the fair value, the following pricing sources are used: indices, third party pricing services, external money managers, brokers, and internally modeled.

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

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

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

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

32.2 If no, list exceptions:

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No []

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 0

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 Name	2 Amount Paid
	\$ 0

37.1 Amount of payments for legal expenses, if any? \$ 0

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

1 Name	2 Amount Paid
	\$ 0

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 0

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

1 Name	2 Amount Paid
	\$ 0

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [] No [X]
1.2	If yes, indicate premium earned on U.S. business only.	\$	0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$	0
1.3	Reason for excluding:		
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$	0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$	0
1.6	Individual policies:		
	Most current three years:		
1.61	Total premium earned	\$	0
1.62	Total incurred claims	\$	0
1.63	Number of covered lives	\$	0
	All years prior to most current three years:		
1.64	Total premium earned	\$	0
1.65	Total incurred claims	\$	0
1.66	Number of covered lives	\$	0
1.7	Group policies:		
	Most current three years:		
1.71	Total premium earned	\$	0
1.72	Total incurred claims	\$	0
1.73	Number of covered lives	\$	0
	All years prior to most current three years:		
1.74	Total premium earned	\$	0
1.75	Total incurred claims	\$	0
1.76	Number of covered lives	\$	0
2.	Health Test:		
		1 Current Year	2 Prior Year
2.1	Premium Numerator	\$ 0	\$ 0
2.2	Premium Denominator	\$ 494,682,363	\$ 275,321,753
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	\$ 0	\$ 0
2.5	Reserve Denominator	\$ 5,661,320,702	\$ 2,144,052,296
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%
3.1	Does the reporting entity have Separate Accounts?		Yes [] No [X]
3.2	If yes, has a Separate Accounts statement been filed with this Department		Yes [] No [] N/A [X]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	\$	0
3.4	State the authority under which Separate Accounts are maintained:		
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?		Yes [] No [X]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?		Yes [] No [X]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	\$	0
4.	For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:		
4.1	Amount of loss reserves established by these annuities during the current year:	\$	0
4.2	List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.		
	1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)	0
5.1	Do you act as a custodian for health savings accounts?		Yes [] No [X]
5.2	If yes, please provide the amount of custodial funds held as of the reporting date.	\$	0
5.3	Do you act as an administrator for health savings accounts?		Yes [] No [X]
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$	0
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?		Yes [] No [X] N/A []

GENERAL INTERROGATORIES

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

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
	0		\$ 0	\$ 0	\$ 0	\$ 0

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

7.1 Direct premiums written	\$ 0
7.2 Total incurred claims	\$ 0
7.3 Number of covered lives	0

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid	\$ 1,666,193
9.22 Received	\$ 0

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

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

10.21 Page 3, Line 1	\$ 0
10.22 Page 4, Line 1	\$ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 0

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

12.11 Cash	\$ 0
12.12 Stock	\$ 0

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

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

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

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	\$ 0	\$ 0	\$ 0
13.32 Paid claims	\$ 0	\$ 0	\$ 0
13.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
13.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
13.35 Incurred claims	\$ 0	\$ 0	\$ 0

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

	1 Earned Premium	2 Claim Liability and Reserve
13.41 <\$25,000	\$ 0	\$ 0
13.42 \$25,000 — 99,999	\$ 0	\$ 0
13.43 \$100,000 — 249,999	\$ 0	\$ 0
13.44 \$250,000 — 999,999	\$ 0	\$ 0
13.45 \$1,000,000 or more	\$ 0	\$ 0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

GENERAL INTERROGATORIES

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

- 18.1 How often are regular meetings of the governing body held? _____
- 18.2 When was the last regular meeting of the governing body held? _____
- 18.3 When and where will the next regular or special meeting of the governing body be held? _____
- 18.4 How many members of the governing body attended the last regular meeting? 0
- 18.5 How many of the same were delegates of the subordinate branches? 0
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 [] No []
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
27. What proportion of first and subsequent year's payments may be used for management expenses?
- 27.11 First Year 0.0%
- 27.12 Subsequent Years 0.0%
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose? \$ 0
- 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? 0
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when? _____
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain _____
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	\$ 0

FIVE-YEAR HISTORICAL DATA

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

\$000 omitted for amounts of life insurance

	1 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. 4).....	4,512,305	4,708,828	4,829,218	4,843,646	4,989,765
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	148,313,522	156,297,670	68,144,160	71,233,298	75,098,609
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	106,343	109,219	0	0	0
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	152,932,170	161,115,717	72,973,378	76,076,944	80,088,374
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....	0	0	0	XXX	XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	5,046	10,268	1,100	1,948	0
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	217,037	188,907	226,567	256,295	0
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	0	0	0	0	0
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	222,083	199,175	227,667	258,243	0
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	494,681,711	530,737,484	288,260,994	311,006,585	359,080,822
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	0	0	0	0	0
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	653	571	0	0	0
17.2 Group annuities (Line 20.4, Col. 7).....	0	0	0	0	0
18.1 A&H - group (Line 20.4, Col. 8).....	0	0	0	0	0
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	0	0	0	0	0
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	494,682,364	530,738,055	288,260,994	311,006,585	359,080,822
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	7,188,542,713	7,000,795,635	2,124,604,747	1,784,269,992	1,429,643,314
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	5,950,436,097	5,823,142,602	1,985,594,545	1,650,854,203	1,296,688,696
23. Aggregate life reserves (Page 3, Line 1).....	5,765,384,754	5,470,450,474	1,954,346,573	1,617,372,848	1,260,911,006
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....	0	0	0	XXX	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....	0	0	0	0	0
25. Deposit-type contract funds (Page 3, Line 3).....	0	0	0	0	0
26. Asset valuation reserve (Page 3, Line 24.01).....	6,383,326	6,518,084	446,214	367,363	286,959
27. Capital (Page 3, Lines 29 & 30).....	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37).....	1,235,606,623	1,175,153,033	136,510,202	130,915,789	130,454,618
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	(22,299,883)	298,215,252	10,680,249	(179,254)	20,599,943
Risk-Based Capital Analysis					
30. Total adjusted capital.....	1,244,489,949	1,184,171,117	139,456,416	133,783,152	133,241,577
31. Authorized control level risk-based capital.....	62,797,395	70,819,074	25,236,768	25,858,129	26,687,636
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	81.0	66.2	93.1	90.7	45.7
33. Stocks (Lines 2.1 and 2.2).....	0.0	0.0	0.0	0.0	0.0
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	0.0	0.0	0.0	0.0	0.0
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short-term investments (Line 5).....	19.0	33.8	6.9	9.3	54.3
37. Contract loans (Line 6).....	0.0	0.0	0.0	0.0	0.0
38. Derivatives (Line 7).....	0.0	0.0	0.0	0.0	0.0
39. Other invested assets (Line 8).....	0.0	0.0	0.0	0.0	0.0
40. Receivables for securities (Line 9).....	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10).....	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

	1 2019	2 2018	3 2017	4 2016	5 2015
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate.....	0	0	0	0	0
49. All other affiliated.....	0	0	0	0	0
50. Total of above Lines 44 to 49.....	0	0	0	0	0
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	71,220,381	198,454,927	250,413,073	307,369,410	271,238,899
53. Total admitted assets (Page 2, Line 28, Col. 3).....	7,188,542,713	7,000,795,635	2,124,604,747	1,784,269,992	1,429,643,314
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	43,587,411	40,810,174	3,666,609	3,183,234	3,138,473
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(633,185)	(1,437,301)	8,839	(7,600)	180,231
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	930	270	0	0	0
57. Total of above Lines 54, 55 and 56.....	42,955,156	39,373,143	3,675,448	3,175,634	3,318,704
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8).....	327,315,296	317,737,257	94,699,659	93,871,590	62,858,792
59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....	0	0	0	0	0
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	323,412,755	410,597,815	341,122,516	356,461,842	291,431,552
61. Increase in A&H reserves (Line 19, Col. 6).....	0	0	0	0	0
62. Dividends to policyholders and refunds to members (Line 30, Col. 1).....	0	0	0	0	0
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 100.00.....	8.8	9.4	9.0	9.4	10.6
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 100.00.....	4.5	4.7	4.3	5.2	6.4
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	0.0	0.0	0.0	0.0	0.0
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	0.0	0.0	0.0	0.0	0.0
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	0	0	0	0	0
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	0	0	0	0	0
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	0	0	0	0	0
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	0	0	0	0	0
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).....	0	0	0	0	0
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	(59,799,402)	(116,461,293)	(144,026,709)	(155,489,059)	(24,452,051)
74. Ordinary - individual annuities (Page 6, Col. 4).....	0	0	0	0	0
75. Ordinary - supplementary contracts.....	XXX	0	0	0	0
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....	0	0	0	0	0
77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....	(216,620)	(327,514)	0	0	0
78. Group annuities (Page 6, Col. 5).....	0	0	0	0	0
79. A&H - group (Page 6.5, Col. 3).....	0	0	0	0	0
80. A&H - credit (Page 6.5, Col. 10).....	0	0	0	0	0
81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....	0	0	0	0	0
82. Aggregate of all other lines of business (Page 6, Col. 8).....	0	125,993	(27,222)	2,939,548	2,625,302
83. Fraternal (Page 6, Col. 7).....	0	0	0	0	0
84. Total (Page 6, Col. 1).....	(60,016,022)	(116,662,814)	(144,053,931)	(152,549,511)	(21,826,749)

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

Yes [X] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
 NAIC Group Code.....0468 NAIC Company Code....15549

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	0	0	0	0	0
2. Annuity considerations.....	0	0	0	0	0
3. Deposit-type contract funds.....	0	XXX	0	XXX	0
4. Other considerations.....	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4).....	0	0	0	0	0
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	0	0	0	0	0
6.2 Applied to pay renewal premiums.....	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	0	0	0	0	0
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	0	0	0	0	0
10. Matured endowments.....	0	0	0	0	0
11. Annuity benefits.....	0	0	0	0	0
12. Surrender values and withdrawals for life contracts.....	0	0	0	0	0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	0	0	0	0	0
14. All other benefits, except accident and health.....	0	0	0	0	0
15. Totals.....	0	0	0	0	0

DETAILS OF WRITE-INS

1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year.....	0	0	0	0	0	0	0	0	0	0
Settled during current year:										
18.1 By payment in full.....	0	0	0	0	0	0	0	0	0	0
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT										
20. In force December 31, prior year.....	0	0	0	(a).....0	0	0	0	0	0	0
21. Issued during year.....	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net).....	0	0	0	0	0	0	0	0	0	0
23. In force December 31 of current year.....	0	0	0	(a).....0	0	0	0	0	0	0

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
 Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....	0	0	0	0	0
24.1 Federal Employee Health Benefits Plan premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b).....	0	0	0	0	0
25.2 Guaranteed renewable (b).....	0	0	0	0	0
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	0	0	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	0	0	0	0	0

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF LIFE INSURANCE
(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....	0	0	487,659	161,006,498	0	0	0	380	109,219	161,115,717
2. Issued during year.....	0	0	455	222,083	0	0	0	0	0	222,083
3. Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4. Revived during year.....	0	0	264	103,200	0	0	0	0	0	103,200
5. Increased during year (net).....	0	0	1	7	0	0	0	0	0	7
6. Subtotals, Lines 2 to 5.....	0	0	720	325,290	0	0	0	0	0	325,290
7. Additions by dividends during year.....	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	488,379	161,331,788	0	0	0	380	109,219	161,441,007
Deductions during year:										
10. Death.....	0	0	1,570	318,520	0	0	XXX	0	0	318,520
11. Maturity.....	0	0	0	0	0	0	XXX	0	0	0
12. Disability.....	0	0	0	0	0	0	XXX	0	0	0
13. Expiry.....	0	0	126	19,005	0	0	0	3	753	19,758
14. Surrender.....	0	0	6,142	1,583,503	0	0	0	0	0	1,583,503
15. Lapse.....	0	0	21,145	5,550,601	0	0	0	7	2,123	5,552,724
16. Conversion.....	0	0	87	16,979	0	0	XXX	XXX	XXX	16,979
17. Decreased (net).....	0	0	7	1,017,353	0	0	0	0	0	1,017,353
18. Reinsurance.....	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	0	0	29,077	8,505,961	0	0	0	10	2,876	8,508,837
21. In force end of year (b) (Line 9 minus Line 20).....	0	0	459,302	152,825,827	0	0	0	370	106,343	152,932,170
22. Reinsurance ceded end of year.....	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
23. Line 21 minus Line 22.....	XXX	0	XXX	152,825,827	XXX	(a) 0	XXX	XXX	106,343	152,932,170

25

DETAILS OF WRITE-INS

0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life Accident and Health Companies Only:
(a) Group \$.....0; Individual \$.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0 , amount, \$.....0.
Additional accidental death benefits included in life certificates were in amount \$.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []
If not, how are such expenses met?.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX	.0	XXX	.0
25. Other paid-up insurance.....	.0	.0	.3	130
26. Debit ordinary insurance.....	XXX	XXX	.0	.0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....	.0	.0	.0	.0
28. Term policies-other.....	446	217,037	444,157	148,313,522
29. Other term insurance-decreasing.....	XXX	.0	XXX	.0
30. Other term insurance.....	XXX	.0	XXX	.0
31. Totals (Lines 27 to 30).....	446	217,037	444,157	148,313,522
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	.0	XXX	.0
33. Totals, extended term insurance.....	XXX	XXX	.0	.0
34. Totals, whole life and endowment.....	.9	5,046	15,145	4,512,305
35. Totals (Lines 31 to 34).....	455	222,083	459,302	152,825,827

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	.0	.0	.0	.0
37. Ordinary.....	222,083	.0	152,825,827	.0
38. Credit Life (Group and Individual).....	.0	.0	.0	.0
39. Group.....	.0	.0	106,343	.0
40. Totals (Lines 36 to 39).....	222,083	.0	152,932,170	.0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX	.0	XXX	.0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	.0	XXX	.0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	.0	.0	.0	.0
44. Servicemen's Group Life Insurance included in Line 21.....	.0	.0	.0	.0
45. Group Permanent Insurance included in Line 21.....	.0	.0	.0	.0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	191,919
--	---------

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium.....	.0	.0	.25	4,312	.0	.0	.0	.0
49. Disability Income.....	.0	.0	.0	.0	.0	.0	.0	.0
50. Extended Benefits.....	.0	.0	XXX	XXX	.0	.0	.0	.0
51. Other.....	.0	.0	.0	.0	.0	.0	.0	.0
52. Total.....	.0	(a).....0	.25	(a).....4,312	.0	(a).....0	.0	(a).....0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	.0	.0	.0	.0
2. Issued during year.....	.0	.0	.0	.0
3. Reinsurance assumed.....	.0	.0	.0	.0
4. Increased during year (net).....	.0	.0	.0	.0
5. Total (Lines 1 to 4).....	.0	.0	.0	.0
Deductions during year:				
6. Decreased (net).....	.0	.0	.0	.0
7. Reinsurance ceded.....	.0	.0	.0	.0
8. Totals (Lines 6 and 7).....	.0	.0	.0	.0
9. In force end of year.....	.0	.0	.0	.0
10. Amount on deposit.....	.0	(a).....0	.0	(a).....0
11. Income now payable.....	.0	.0	.0	.0
12. Amount of income payable.....	(a).....0	(a).....0	(a).....0	(a).....0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	.0	.0	.0	.0
2. Issued during year.....	.0	.0	.0	.0
3. Reinsurance assumed.....	.0	.0	.0	.0
4. Increased during year (net).....	.0	.0	.0	.0
5. Total (Lines 1 to 4).....	.0	.0	.0	.0
Deductions during year:				
6. Decreased (net).....	.0	.0	.0	.0
7. Reinsurance ceded.....	.0	.0	.0	.0
8. Totals (Lines 6 and 7).....	.0	.0	.0	.0
9. In force end of year.....	.0	.0	.0	.0
Income now payable:				
10. Amount of income payable.....	(a).....0	.XXX	.XXX	(a).....0
Deferred fully paid:				
11. Account balance.....	.XXX	NONE	.XXX	(a).....0
Deferred not fully paid:				
12. Account balance.....	.XXX	NONE	.XXX	(a).....0

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	.0	.0	.0	.0	.0	.0
2. Issued during year.....	.0	.0	.0	.0	.0	.0
3. Reinsurance assumed.....	.0	.0	.0	.0	.0	.0
4. Increased during year (net).....	.0	.XXX	.0	.XXX	.0	.XXX
5. Total (Lines 1 to 4).....	.0	.XXX	.0	.XXX	.0	.XXX
Deductions during year:						
6. Conversions.....	.0	.XXX	.XXX	.XXX	.XXX	.XXX
7. Decreased (net).....	.0	.XXX	.0	.XXX	.0	.XXX
8. Reinsurance ceded.....	.0	.XXX	.0	.XXX	.0	.XXX
9. Totals (Lines 6 to 8).....	.0	.XXX	.0	.XXX	.0	.XXX
10. In force end of year.....	.0	(a).....0	.0	(a).....0	.0	(a).....0

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year.....	.0	.0
2. Issued during year.....	.0	.0
3. Reinsurance assumed.....	.0	.0
4. Increased during year (net).....	.0	.0
5. Total (Lines 1 to 4).....	.0	.0
Deductions during year:		
6. Decreased (net).....	.0	.0
7. Reinsurance ceded.....	.0	.0
8. Totals (Lines 6 and 7).....	.0	.0
9. In force end of year.....	.0	.0
10. Amount of account balance.....	(a).....0	(a).....0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	(214,968)
2. Current year's realized pre-tax capital gains/(losses) of \$.....577,680 transferred into the reserve net of taxes of \$.....121,313.....	456,367
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	241,400
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	66,426
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	174,974

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2019.....	(22,573)	88,999	0	66,426
2. 2020.....	(3,936)	144,024	0	140,087
3. 2021.....	(7,325)	152,247	0	144,922
4. 2022.....	(10,483)	113,128	0	102,645
5. 2023.....	(18,011)	73,268	0	55,257
6. 2024.....	(25,050)	31,734	0	6,684
7. 2025.....	(31,306)	7,112	0	(24,194)
8. 2026.....	(36,398)	1,174	0	(35,225)
9. 2027.....	(30,203)	(5,047)	0	(35,250)
10. 2028.....	(21,574)	(11,569)	0	(33,144)
11. 2029.....	(17,376)	(18,667)	0	(36,043)
12. 2030.....	(19,695)	(20,784)	0	(40,479)
13. 2031.....	(20,571)	(17,951)	0	(38,521)
14. 2032.....	(22,157)	(15,011)	0	(37,168)
15. 2033.....	(18,215)	(11,762)	0	(29,976)
16. 2034.....	(10,868)	(8,838)	0	(19,706)
17. 2035.....	(3,125)	(6,700)	0	(9,824)
18. 2036.....	4,972	(5,815)	0	(842)
19. 2037.....	13,069	(4,913)	0	8,156
20. 2038.....	17,651	(3,939)	0	13,712
21. 2039.....	16,789	(2,981)	0	13,808
22. 2040.....	14,971	(2,514)	0	12,457
23. 2041.....	12,922	(2,626)	0	10,296
24. 2042.....	10,398	(2,682)	0	7,716
25. 2043.....	6,307	(2,849)	0	3,457
26. 2044.....	3,693	(2,905)	0	788
27. 2045.....	2,292	(2,738)	0	(445)
28. 2046.....	833	(2,179)	0	(1,345)
29. 2047.....	0	(1,564)	0	(1,564)
30. 2048.....	0	(950)	0	(950)
31. 2049 and Later.....	0	(335)	0	(335)
32. Total (Lines 1 to 31).....	(214,968)	456,367	0	241,400

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	6,518,084	0	6,518,084	0	0	0	6,518,084
2. Realized capital gains/(losses) net of taxes - General Account.....	(811,044)	0	(811,044)	0	0	0	(811,044)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	930	0	930	0	0	0	930
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	1,285,976	0	1,285,976	0	0	0	1,285,976
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	6,993,946	0	6,993,946	0	0	0	6,993,946
9. Maximum reserve.....	6,876,632	0	6,876,632	0	0	0	6,876,632
10. Reserve objective.....	3,940,844	0	3,940,844	0	0	0	3,940,844
11. 20% of (Line 10 minus Line 8).....	(610,620)	0	(610,620)	0	0	0	(610,620)
12. Balance before transfers (Lines 8 + 11).....	6,383,325	0	6,383,325	0	0	0	6,383,325
13. Transfers.....	0	0	0	0	0	0	0
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	6,383,325	0	6,383,325	0	0	0	6,383,325

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations
Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations.....	16,595,364	.XXX	.XXX	16,595,364	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	593,636,129	.XXX	.XXX	593,636,129	0.0005	296,818	0.0016	949,818	0.0033	1,958,999
3	2	High quality.....	442,348,792	.XXX	.XXX	442,348,792	0.0021	928,932	0.0064	2,831,032	0.0106	4,688,897
4	3	Medium quality.....	6,083,413	.XXX	.XXX	6,083,413	0.0099	60,226	0.0263	159,994	0.0376	228,736
5	4	Low quality.....	0	.XXX	.XXX	0	0.0245	0	0.0572	0	0.0817	0
6	5	Lower quality.....	0	.XXX	.XXX	0	0.0630	0	0.1128	0	0.1880	0
7	6	In or near default.....	0	.XXX	.XXX	0	0.0000	0	0.2370	0	0.2370	0
8		Total unrated multi-class securities acquired by conversion.....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	1,058,663,698	.XXX	.XXX	1,058,663,698	.XXX	1,285,976	.XXX	3,940,844	.XXX	6,876,633
PREFERRED STOCKS												
10	1	Highest quality.....	0	.XXX	.XXX	0	0.0005	0	0.0016	0	0.0033	0
11	2	High quality.....	0	.XXX	.XXX	0	0.0021	0	0.0064	0	0.0106	0
12	3	Medium quality.....	0	.XXX	.XXX	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality.....	0	.XXX	.XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality.....	0	.XXX	.XXX	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default.....	0	.XXX	.XXX	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR.....	0	.XXX	.XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
SHORT-TERM BONDS												
18		Exempt obligations.....	0	.XXX	.XXX	0	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	0	.XXX	.XXX	0	0.0005	0	0.0016	0	0.0033	0
20	2	High quality.....	0	.XXX	.XXX	0	0.0021	0	0.0064	0	0.0106	0
21	3	Medium quality.....	0	.XXX	.XXX	0	0.0099	0	0.0263	0	0.0376	0
22	4	Low quality.....	0	.XXX	.XXX	0	0.0245	0	0.0572	0	0.0817	0
23	5	Lower quality.....	0	.XXX	.XXX	0	0.0630	0	0.1128	0	0.1880	0
24	6	In or near default.....	0	.XXX	.XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (sum of Lines 18 through 24).....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
DERIVATIVE INSTRUMENTS												
26		Exchange traded.....	0	.XXX	.XXX	0	0.0005	0	0.0016	0	0.0033	0
27	1	Highest quality.....	0	.XXX	.XXX	0	0.0005	0	0.0016	0	0.0033	0
28	2	High quality.....	0	.XXX	.XXX	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality.....	0	.XXX	.XXX	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality.....	0	.XXX	.XXX	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality.....	0	.XXX	.XXX	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default.....	0	.XXX	.XXX	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative instruments.....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
34		Total (Lines 9 + 17 + 25 + 33).....	1,058,663,698	.XXX	.XXX	1,058,663,698	.XXX	1,285,976	.XXX	3,940,844	.XXX	6,876,633

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	Default Component				Basic Contribution		Reserve Objective		Maximum Reserve	
			1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36		Farm mortgages - CM2 - high quality.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37		Farm mortgages - CM3 - medium quality.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38		Farm mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages - CM5 - low quality.....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages-all other.....	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial mortgages-all other - CM1 - highest quality.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
44		Commercial mortgages-all other - CM2 - high quality.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
45		Commercial mortgages-all other - CM3 - medium quality.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46		Commercial mortgages-all other - CM4 - low medium quality.....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47		Commercial mortgages-all other - CM5 - low quality.....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
Overdue, not in process:												
48		Farm mortgages.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Residential mortgages-all other.....	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial mortgages-all other.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
In process of foreclosure:												
53		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
59		Schedule DA mortgages.....	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

NONE

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations
Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	0	XXX	XXX	0	0.0000	0	(a) 0.0000	0	(a) 0.0000	0
2		Unaffiliated private.....	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3		Federal Home Loan Bank.....	0	XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed income highest quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed income high quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed income medium quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed income low quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed income lower quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed income in or near default.....	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(a) 0.0000	0	(a) 0.0000	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14		Real estate.....	0	0	0	0	(b) 0.0000	0	(b) 0.0912	0	(b) 0.0912	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - all other.....	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17		Total common stock (sum of Lines 1 through 16).....	0	0	0	0	XXX	0	XXX	0	XXX	0
REAL ESTATE												
18		Home office property (General Account only).....	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19		Investment properties.....	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX	0	XXX	0
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality.....	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24	2	High quality.....	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

Asset Valuation Reserve - Equity
NONE

Asset Valuation Reserve - Equity
NONE

Asset Valuation Reserve - Replications (Synthetic) Assets
NONE

Sch. F - Claims
NONE

Sch. H - Pt. 1
NONE

Sch. H - Pt. 2
NONE

Sch. H - Pt. 3
NONE

Sch. H - Pt. 4
NONE

Sch. H - Pt. 5
NONE

SCHEDULE S - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld under Coinsurance
General Account - Affiliates - U.S. - Other												
86231.....	39-0989781....	09/30/2011	TRANSAMERICA LIFE INS CO.....	IA.....	COFW/G.....	XXXL.....	106,342,754	4,737,408	652	19,511	.0	.0
86231.....	39-0989781....	09/30/2011	TRANSAMERICA LIFE INS CO.....	IA.....	COFW/I.....	XXXL.....	84,366,735,415	3,171,473,380	232,940,943	38,057,096	.0	1,151,123,057
86231.....	39-0989781....	06/30/2014	TRANSAMERICA LIFE INS CO.....	IA.....	COFW/I.....	AXXX.....	4,512,304,725	1,043,405,826	69,570,047	3,617,190	.0	806,380,061
86231.....	39-0989781....	06/30/2014	TRANSAMERICA LIFE INS CO.....	IA.....	COFW/I.....	XXXL.....	63,107,272,313	1,545,768,139	192,170,720	23,121,150	.0	459,064,969
0299999.	Total - General Account - Affiliates - U.S. - Other.....						152,092,655,207	5,765,384,753	494,682,362	64,814,947	.0	2,416,568,087
0399999.	Total - General Account - Affiliates - U.S. - Totals.....						152,092,655,207	5,765,384,753	494,682,362	64,814,947	.0	2,416,568,087
0799999.	Total - General Account - Affiliates.....						152,092,655,207	5,765,384,753	494,682,362	64,814,947	.0	2,416,568,087
1199999.	Total - General Account.....						152,092,655,207	5,765,384,753	494,682,362	64,814,947	.0	2,416,568,087
2399999.	Total U.S.....						152,092,655,207	5,765,384,753	494,682,362	64,814,947	.0	2,416,568,087
9999999.	Total.....						152,092,655,207	5,765,384,753	494,682,362	64,814,947	.0	2,416,568,087

Sch. S - Pt. 1 - Sn. 2
NONE

Sch. S - Pt. 2
NONE

Sch. S - Pt. 3 - Sn. 1
NONE

Sch. S - Pt. 3 - Sn. 2
NONE

Sch. S - Pt. 4
NONE

Sch. S - Pt. 5
NONE

Sch. S - Pt. 6
NONE

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	1,306,517,122	.0	1,306,517,122
2. Reinsurance (Line 16).....	2,436,861,655	(2,436,861,655)	.0
3. Premiums and considerations (Line 15).....	37,017,659	.0	37,017,659
4. Net credit for ceded reinsurance.....	XXX	2,436,861,655	2,436,861,655
5. All other admitted assets (balance).....	3,408,146,284	.0	3,408,146,284
6. Total assets excluding Separate Accounts (Line 26).....	7,188,542,720	.0	7,188,542,720
7. Separate Account assets (Line 27).....	.0	.0	.0
8. Total assets (Line 28).....	7,188,542,720	.0	7,188,542,720
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	5,765,384,754	.0	5,765,384,754
10. Liability for deposit-type contracts (Line 3).....	.0	.0	.0
11. Claim reserves (Line 4).....	64,814,947	.0	64,814,947
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....	.0	.0	.0
13. Premium & annuity considerations received in advance (Line 8).....	6,999,719	.0	6,999,719
14. Other contract liabilities (Line 9).....	104,713,273	.0	104,713,273
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	.0	.0	.0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	.0	.0	.0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	.0	.0	.0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	.0	.0	.0
19. All other liabilities (balance).....	8,523,404	.0	8,523,404
20. Total liabilities excluding Separate Accounts (Line 26).....	5,950,436,097	.0	5,950,436,097
21. Separate Account liabilities (Line 27).....	.0	.0	.0
22. Total liabilities (Line 28).....	5,950,436,097	.0	5,950,436,097
23. Capital & surplus (Line 38).....	1,238,106,623	XXX	1,238,106,623
24. Total liabilities, capital & surplus (Line 39).....	7,188,542,720	.0	7,188,542,720
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	.0		
26. Claim reserves.....	.0		
27. Policyholder dividends/reserves.....	.0		
28. Premium & annuity considerations received in advance.....	.0		
29. Liability for deposit-type contracts.....	.0		
30. Other contract liabilities.....	.0		
31. Reinsurance ceded assets.....	2,436,861,655		
32. Other ceded reinsurance recoverables.....	.0		
33. Total ceded reinsurance recoverables.....	2,436,861,655		
34. Premiums and considerations.....	.0		
35. Reinsurance in unauthorized companies.....	.0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	.0		
37. Reinsurance with certified reinsurers.....	.0		
38. Funds held under reinsurance treaties with certified reinsurers.....	.0		
39. Other ceded reinsurance payables/offsets.....	.0		
40. Total ceded reinsurance payables/offsets.....	.0		
41. Total net credit for ceded reinsurance.....	2,436,861,655		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only						
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts	
			2 Life Insurance Premiums	3 Annuity Considerations					
1.	Alabama.....	AL	N	0	0	0	0	0	0
2.	Alaska.....	AK	N	0	0	0	0	0	0
3.	Arizona.....	AZ	N	0	0	0	0	0	0
4.	Arkansas.....	AR	N	0	0	0	0	0	0
5.	California.....	CA	N	0	0	0	0	0	0
6.	Colorado.....	CO	N	0	0	0	0	0	0
7.	Connecticut.....	CT	N	0	0	0	0	0	0
8.	Delaware.....	DE	N	0	0	0	0	0	0
9.	District of Columbia.....	DC	N	0	0	0	0	0	0
10.	Florida.....	FL	N	0	0	0	0	0	0
11.	Georgia.....	GA	N	0	0	0	0	0	0
12.	Hawaii.....	HI	N	0	0	0	0	0	0
13.	Idaho.....	ID	N	0	0	0	0	0	0
14.	Illinois.....	IL	N	0	0	0	0	0	0
15.	Indiana.....	IN	N	0	0	0	0	0	0
16.	Iowa.....	IA	L	0	0	0	0	0	0
17.	Kansas.....	KS	N	0	0	0	0	0	0
18.	Kentucky.....	KY	N	0	0	0	0	0	0
19.	Louisiana.....	LA	N	0	0	0	0	0	0
20.	Maine.....	ME	N	0	0	0	0	0	0
21.	Maryland.....	MD	N	0	0	0	0	0	0
22.	Massachusetts.....	MA	N	0	0	0	0	0	0
23.	Michigan.....	MI	N	0	0	0	0	0	0
24.	Minnesota.....	MN	N	0	0	0	0	0	0
25.	Mississippi.....	MS	N	0	0	0	0	0	0
26.	Missouri.....	MO	N	0	0	0	0	0	0
27.	Montana.....	MT	N	0	0	0	0	0	0
28.	Nebraska.....	NE	N	0	0	0	0	0	0
29.	Nevada.....	NV	N	0	0	0	0	0	0
30.	New Hampshire.....	NH	N	0	0	0	0	0	0
31.	New Jersey.....	NJ	N	0	0	0	0	0	0
32.	New Mexico.....	NM	N	0	0	0	0	0	0
33.	New York.....	NY	N	0	0	0	0	0	0
34.	North Carolina.....	NC	N	0	0	0	0	0	0
35.	North Dakota.....	ND	N	0	0	0	0	0	0
36.	Ohio.....	OH	N	0	0	0	0	0	0
37.	Oklahoma.....	OK	N	0	0	0	0	0	0
38.	Oregon.....	OR	N	0	0	0	0	0	0
39.	Pennsylvania.....	PA	N	0	0	0	0	0	0
40.	Rhode Island.....	RI	N	0	0	0	0	0	0
41.	South Carolina.....	SC	N	0	0	0	0	0	0
42.	South Dakota.....	SD	N	0	0	0	0	0	0
43.	Tennessee.....	TN	N	0	0	0	0	0	0
44.	Texas.....	TX	N	0	0	0	0	0	0
45.	Utah.....	UT	N	0	0	0	0	0	0
46.	Vermont.....	VT	N	0	0	0	0	0	0
47.	Virginia.....	VA	N	0	0	0	0	0	0
48.	Washington.....	WA	N	0	0	0	0	0	0
49.	West Virginia.....	WV	N	0	0	0	0	0	0
50.	Wisconsin.....	WI	N	0	0	0	0	0	0
51.	Wyoming.....	WY	N	0	0	0	0	0	0
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	0	0	0	0	0	0
54.	Puerto Rico.....	PR	N	0	0	0	0	0	0
55.	US Virgin Islands.....	VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59.	Subtotal.....	XXX	0	0	0	0	0	0	0
90.	Reporting entity contributions for employee benefit plans.....	XXX	0	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	0	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX	0	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX	0	0	0	0	0	0	0
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	0	0	0	0	0	0	0
96.	Plus reinsurance assumed.....	XXX	499,482,115	0	0	0	499,482,115	0	0
97.	Totals (All Business).....	XXX	499,482,115	0	0	0	499,482,115	0	0
98.	Less reinsurance ceded.....	XXX	0	0	0	0	0	0	0
99.	Totals (All Business) less reinsurance ceded.....	XXX	499,482,115	0	(c)	0	499,482,115	0	0

DETAILS OF WRITE-INS

58001.....	XXX	0	0	0	0	0	0	0	0
58002.....	XXX	0	0	0	0	0	0	0	0
58003.....	XXX	0	0	0	0	0	0	0	0
58998. Summ. of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	0	0	0	0	0	0	0	0
9401.....	XXX	0	0	0	0	0	0	0	0
9402.....	XXX	0	0	0	0	0	0	0	0
9403.....	XXX	0	0	0	0	0	0	0	0
9498. Summ. of remaining write-ins for line 94 from overflow page.....	XXX	0	0	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
		N - None of the above - Not allowed to write business in the state.....	56

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

TLIC Oakbrook Reinsurance, Inc.
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
 PART 1 – ORGANIZATIONAL CHART

NAME	FEDERAL ID NUMBER	NAIC CODE	DOMICILE	Notes
VERENIGING AEGON, NETHERLANDS MEMBERSHIP ASSOCIATION				
AEGON N.V.				
-AEGON DERIVATIVES N.V.	Foreign		NLD	1
-AEGON EUROPE HOLDING B.V.	Foreign		NLD	
-AEGON NEDERLAND N.V.	Foreign		NLD	
-AEGON LEVENSVERZEKERING N.V.	Foreign		NLD	
-US PENG, INC.	Foreign		NLD	
-AEGON NEVAK HOLDING B.V.	Foreign		NLD	
-BLUE SQUARE RE N.V.	Foreign		NLD	
-AEGON INTERNATIONAL B.V.	Foreign		NLD	
-THE AEGON TRUST				
-TRANSAMERICA CORPORATION	51-6513848		DE	
-AEGON FUNDING COMPANY LLC	42-1484983		DE	
-AEGON MANAGEMENT COMPANY	42-1489646		DE	
-RIVER RIDGE INSURANCE COMPANY	35-1113520		IN	
-SHORT HILLS MANAGEMENT COMPANY	20-0877184		VT	
-AUSA HOLDING, LLC	42-1338496		NJ	
-AEGON ASSET MANAGEMENT SERVICES, INC.	52-1549874		MD	
-WORLD FINANCIAL GROUP, INC.	39-1884868		DE	
-WFG PROPERTIES HOLDINGS, LLC	42-1518386		DE	
-AEGON DIRECT MARKETING SERVICES INTERNATIONAL, LLC	20-2133638		GA	
-AEGON USA ASSET MANAGEMENT HOLDING, LLC	52-1291367		MD	
-AEGON USA INVESTMENT MANAGEMENT, LLC	52-1549874		IA	
-AEGON AM FUNDS, LLC	82-1985561		DE	2
-AEGON MARKET NEUTRAL INCOME FUND, LLC	82-5359093		DE	3
-AUM CREDIT OPPORTUNITIES FUND, LLC	47-1181499		DE	4
-AEGON USA REALTY ADVISORS, LLC	42-1205796		IA	
-AEGON ENERGY MANAGEMENT, LLC	83-3155501		DE	
-AEGON UPSTREAM ENERGY FUND, LLC	83-3261635		DE	
-AEGON OZF INVESTMENTS 1, LLC			DE	
-AEGON OPPORTUNITY ZONE FUND JOINT VENTURE 1, LLC	83-3912837		DE	
-AEGON OZF INVESTMENTS 2, LLC			DE	
-AEGON OPPORTUNITY ZONE FUND 2, LP			DE	
-AWHF2 GENERAL PARTNER, LLC	42-1205796		DE	
-AEGON WORKFORCE HOUSING FUND 2, LP	83-3098933		DE	5
-AEGON WORKFORCE HOUSING FUND 2 HOLDING COMPANY, LLC			DE	
-AWHF3 GENERAL PARTNER, LLC			DE	
-AEGON WORKFORCE HOUSING FUND 3, LP			DE	6
-AEGON WORKFORCE HOUSING FUND 3 HOLDING COMPANY, LLC			DE	
-AWHSA MANAGER 1, LLC			DE	
-AEGON WORKFORCE HOUSING SEPARATE ACCOUNT 1, LLC	84-374148		DE	
-AEGON WORKFORCE HOUSING BOYNTON PLACE REIT, LLC	84-3099336		DE	
-AEGON WORKFORCE HOUSING PARK AT VIA ROSA REIT, LLC	84-3090113		DE	
-AHDF MANAGER I, LLC	42-1205796		DE	
-AEGON AFFORDABLE HOUSING DEBT FUND I, LLC	39-0988781		DE	7
-AMFETP MANAGER, LLC	42-1205796		DE	
-AEGON MULTI-FAMILY EQUITY FUND, LLC	82-1845617		DE	8
-AUSA PROPERTIES, INC.	27-1275705		IA	
-AXA EQUITABLE AGRIFINANCE, LLC	32-0342677		DE	9
-AEGON USA REAL ESTATE SERVICES, INC.	61-1098398		DE	
-AEGON USA REALTY ADVISORS OF CALIFORNIA, INC.	20-5023693		IA	
-NOMAGON TITLE GRANDPARENT, LLC			DE	
-NOMAGON TITLE PARENT, LLC			DE	
-NOMAGON TITLE HOLDING 1, LLC			DE	
-PEARL HOLDINGS, INC. I	20-1063558		DE	
-PEARL HOLDINGS, INC. II	20-1063571		DE	
-TRANSAMERICA INVESTMENT MANAGEMENT, LLC	06-1564377		DE	
-CREDITOR RESOURCES, INC.	42-1079584		MI	
-CRI SOLUTIONS, INC.	52-1363611		MD	
-MASSACHUSETTS FIDELITY TRUST COMPANY	42-0947998		IA	
-MONEY SERVICES, INC.	42-1079580		DE	
-TRANSAMERICA TRAVEL AND CONFERENCE SERVICES, LLC	42-1079580		IA	
-MONUMENTAL GENERAL ADMINISTRATORS, INC.	52-1243288		MD	
-TRANSAMERICA RESOURCES, INC.	52-1525601		MD	
-TABR REALTY SERVICES, LLC	94-3026780		DE	
-TRANSAMERICA AFFORDABLE HOUSING, INC.	94-3252196		CA	
-TRANSAMERICA AGENCY NETWORK, INC.	61-1513662		IA	
-TRANSAMERICA CAPITAL, INC.	95-3141953		CA	
-TRANSAMERICA FINANCIAL ADVISORS, INC.	59-2476008		DE	10
-TRANSAMERICA FUND SERVICES, INC.	59-3403587		FL	11
-TRANSAMERICA RETIREMENT SOLUTIONS, LLC	13-3689044		DE	
-TRANSAMERICA INVESTORS SECURITIES CORPORATION	13-3689753		DE	
-TRANSAMERICA RETIREMENT ADVISORS, LLC	13-3689044		DE	
-TRANSAMERICA RETIREMENT INSURANCE AGENCY, LLC	46-2720367		DE	
-TRANSAMERICA VENTURES, LLC			DE	
-TRANSAMERICA VENTURES FUND, LLC			DE	
-UNIVERSAL BENEFITS, LLC	42-1334744		IA	
-ZAHORIK COMPANY, INC.	95-2775959		CA	
-COMMONWEALTH GENERAL CORPORATION	51-0108922		DE	
-AEGON GLOBAL SERVICES, LLC.	81-4266921		IA	
-AEGON INSTITUTIONAL MARKETS, INC.	61-1085329		DE	
-FINANCIAL PLANNING SERVICES, INC.	23-2130174		DC	
-GARNET ASSURANCE CORPORATION II	14-1893533		IA	
-IRONWOOD RE CORP.	47-1703149	15633	HI	
-STONEBRIDGE BENEFIT SERVICES, INC.	75-2548428		DE	
-TRANSAMERICA LIFE INSURANCE COMPANY	39-0989781	86231	IA	12
-AEGON FINANCIAL SERVICES GROUP, INC.	41-1479568		MN	
-AEGON MANAGED ENHANCED CASH, LLC	30-0445264		DE	13
-CEDAR FUNDING, LTD.	98-1055613		CYM	14
-CUPPLES STATE LIHTC INVESTORS, LLC	20-4498171		DE	
-FD TLIC, LIMITED LIABILITY COMPANY	01-0968916		NY	
-LICA RE II, INC.	20-5927773	12864	VT	
-LIFE INVESTORS ALLIANCE LLC	42-1483973		DE	
-MLIC RE I, INC.	01-0930908	13712	VT	
-NATURAL RESOURCES ALTERNATIVES PORTFOLIO I, LLC	82-2456359		DE	15
-NATURAL RESOURCES ALTERNATIVES PORTFOLIO 3, LLC	84-3516408		DE	16
-PEOPLES BENEFIT SERVICES, LLC	23-1705984		PA	
-PINE FALLS RE, INC.	26-1552330	13096	VT	
-PRIMUS GUARANTY, LTD.	Foreign		BMJ	17
-REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC	02-0685017		DE	18
-REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC	20-1378364		DE	19
-REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC	20-1827078		DE	20
-REAL ESTATE ALTERNATIVES PORTFOLIO 4 HR, LLC	20-3878375		DE	21
-REAL ESTATE ALTERNATIVES PORTFOLIO 4 MR, LLC	20-3878417		DE	21
-YARRA RAPIDS, LLC	42-1205796		DE	22
-THH ACQUISITIONS, LLC	42-1154276		IA	
-SB FRAZER OWNER, LLC	03-0164230		DE	
-TLIC OAKBROOK REINSURANCE, INC.	47-1026613	15549	IA	
-TLIC WATERTREE REINSURANCE, INC.	81-3715574	16032	IA	
-TRANSAMERICA LIFE (BERMUDA) LTD.	98-0481010		BMJ	23
-ZERO BETA FUND, LLC	26-1298094		DE	24

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

NAME	FEDERAL	NAIC CO.	DOMICILE	Notes
	ID NUMBER	CODE		
AEGON N.V.	Foreign		NLD	
└ AEGON INTERNATIONAL B.V.	Foreign		NLD	
└ THE AEGON TRUST	Foreign		NLD	
└ TRANSAMERICA CORPORATION	51-6513848		DE	
└ COMMONWEALTH GENERAL CORPORATION	42-1484983		DE	
└ TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.	51-0108922		DE	
└ TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	94-3304740	12134	HI	
└ AEGON DIRECT MARKETING SERVICES, INC.	52-0419790	86281	IA	25
└ TRANSAMERICA AFFINITY SERVICES, INC.	42-1470697		MD	26
└ TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC	42-1523438		MD	
└ AEGON INSIGHTS (THAILAND) LIMITED	42-1470697		MD	27
└ BAY STATE COMMUNITY INVESTMENTS I, LLC	Foreign		THA	
└ BAY STATE COMMUNITY INVESTMENTS II, LLC	52-0419790		DE	
└ INTERSECURITIES INSURANCE AGENCY, INC.	52-0419790		DE	
└ NATURAL RESOURCES ALTERNATIVES PORTFOLIO II, LLC	42-1517005		CA	
└ TRANSAMERICA ASSET MANAGEMENT, INC.			DE	28
└ TRANSAMERICA PYRAMID PROPERTIES, LLC	59-3403585		FL	29
└ TRANSAMERICA REALTY INVESTMENT PROPERTIES, LLC	52-0419790		DE	
└ WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	52-0419790		DE	
└ WFG INSURANCE AGENCY OF PUERTO RICO, INC.	95-3809372		CA	
└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.	66-0821281		PR	
└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC.	99-0277127		HI	
└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC.	04-3182849		MA	
└ TRANSAMERICA STABLE VALUE SOLUTIONS, INC.	42-1519076		WY	
└ WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA INC.	27-0648897		DE	
└ WFG SECURITIES INC.	Foreign		CAN	
└ WORLD FINANCIAL GROUP CANADA INC.	Foreign		CAN	
└ WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA INC.	Foreign		CAN	
└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA INC.	Foreign		CAN	30
└ RCC NORTH AMERICA LLC	13-3256228		DE	
└ FGH USA, LLC	13-3256227		DE	31
└ INVESTORS WARRANTY OF AMERICA, LLC	42-1154276		IA	
└ LCS ASSOCIATES, LLC	20-8687142		DE	
└ MITIGATION MANAGER, LLC	20-8736809		DE	
└ BARFIELD RANCH ASSOCIATES, LLC			FL	32
└ OSCEOLA MITIGATION PARTNERS, LLC			FL	32
└ PLACER 400 INVESTORS, LLC	45-3601940		CA	33
└ PSL ACQUISITIONS OPERATING, LLC			IA	34
└ TRADITION LAND COMPANY, LLC			IA	
└ TRANSAMERICA CASUALTY INSURANCE COMPANY	31-4423948	10952	IA	
└ TRANSAMERICA CORPORATION (OR)	98-6021219		OR	
└ TRANSAMERICA FINANCE CORPORATION	95-1077235		DE	
└ TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I	94-3054228		DE	
└ TCFC AIR HOLDINGS, INC.	32-0092333		DE	
└ TCFC ASSET HOLDINGS, INC.	32-0092334		DE	
└ TCF ASSET MANAGEMENT CORPORATION	84-0642550		CO	
└ TRANSAMERICA ACCOUNTS HOLDING CORPORATION	36-4162154		DE	
└ TRANSAMERICA HOME LOAN	95-4390993		CA	
└ TRANSAMERICA VENDOR FINANCIAL SERVICES CORPORATION	36-4134790		DE	
└ TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	36-6071399	70688	NY	35
└ CARLE PLACE LEASEHOLD SPE, LLC.			DE	
└ TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD.	99-0199561		BMU	
└ TRANSAMERICA INTL. RE ESCRITORIO DE REPRESENTACAO NO BRASIL LTD	Foreign		BRA	36
└ TRANSAMERICA REDWOOD PARK, LLC			DE	
└ UNITED FINANCIAL SERVICES, INC.	52-1263786		MD	37
└ AEGON BRAZIL HOLDING B.V.	Foreign		NLD	
└ MONGERAL AEGON SEGUROS E PREVIDENCIA SA	Foreign		BRA	38
└ AEGON BRAZIL HOLDING II B.V.	Foreign		NLD	
└ MONGERAL AEGON HOLDING LTDA	Foreign		BRA	39
└ MONGERAL AEGON ADMINISTRACÃO E BENEFÍCIA LTDA	Foreign		BRA	
└ MONGERAL AEGON INVESTIMENTOS LTDA	Foreign		BRA	40
└ MONGERAL AEGON TECNOLOGIA LTDA	Foreign		BRA	41
└ MT ADMINISTRADORA E CORRETORA DE SEUGORES LTDA	Foreign		BRA	42
└ SENIOR SERVICIOS DO BRASIL ADMINISTRACÃO DE BENEFÍCIOS LTDA	Foreign		BRA	43
└ AEGON DMS HOLDING B.V.	Foreign		NLD	
└ AEGON INSIGHTS LIMITED	Foreign		HKG	
└ AEGON DIRECT MARKETING SERVICES INSURANCE BROKER (HK) LIMITED	Foreign		HKG	
└ CORNERSTONE INTERNATIONAL HOLDINGS LTD	Foreign		GBR	
└ AEGON DIRECT MARKETING SERVICES EUROPE LTD.	Foreign		GBR	
└ STONEBRIDGE INTERNATIONAL INSURANCE LTD	Foreign		GBR	
└ AEGON DIRECT MARKETING SERVICES KOREA CO. LTD.	Foreign		KOR	
└ TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY LTD	Foreign		AUS	
└ AEGON INSIGHTS AUSTRALIA PTY., LIMITED	Foreign		AUS	
└ TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY LTD	Foreign		AUS	
└ AEGON DIRECT MARKETING SERVICES MEXICO S.A. DE C.V.	Foreign		MEX	44
└ AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS S.A. DE C.V.	Foreign		MEX	45
└ AEGON INSIGHTS JAPAN CO., LTD	Foreign		JPN	
└ TRANSAMERICA AFFINITY MARKETING CORRECTORA DE SEGUROS LTDA	Foreign		BRA	46
└ TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED	Foreign		IND	47
└ AEGON MEXICO HOLDING II B.V.	Foreign		NLD	
└ AEGON MEXICO HOLDING IV B.V.	Foreign		NLD	
└ AKAAN-AEGON, S.A.P.I DE C.V.	Foreign		MEX	48
└ TRANSAMERICA (BERMUDA) SERVICES CENTER, LTD.	Foreign		BMU	
└ TRANSAMERICA LIFE INTERNATIONAL (BERMUDA), LTD.	Foreign		BMU	

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Organizational Chart Footnotes:

Ownership is 100% unless otherwise noted. Inclusion of an entity does not necessarily signify control.

- 1) Vereniging AEGON holds voting power in the common, preferred A and preferred B stock of Aegon N.V. totaling 31.5377%.
- 2) AEGON USA Investment Management, LLC is the Manager; equity will be owned by clients/investors of AEGON USA Investment Management, LLC
- 3) AEGON USA Investment Management, LLC will be the sole Member until the first investment is made; then a 3-member Board of Managers will assume management; Equity will be owned by clients/investors of AEGON USA Investment Management, LLC
- 4) Members: AEGON USA Investment Management, LLC (98.36%); non-affiliate of Aegon (1.64%)
- 5) General Partner is AWHF2 General Partner, LLC and will hold 0% economic interest in the Fund. Fund partners: Transamerica Life Insurance Company (63%), Transamerica Financial Life Insurance Company (20%) and Transamerica Premier Life Insurance Company (17%)
- 6) General Partner is AWHF3 General Partner, LLC and will hold 0% economic interest in the Fund: Fund Partners: Transamerica Life Insurance Company (63%), Transamerica Financial Life Insurance Company (20%) and Transamerica Premier Life Insurance Company (17%).
- 7) Members: Managing Member - AHDF Manager I, LLC (.01%); Transamerica Life Insurance Company (5.0%); non-affiliate of Aegon (94.99%)
- 8) Members: Transamerica Life Insurance Company (63%); Transamerica Financial Life Insurance Company (20%); Transamerica Premier Life Insurance Company (17%); Non-Member Manager - AMFETF Manager, LLC (0%)
- 9) Members: AEGON USA Realty Advisors, LLC (50%); non-affiliate of Aegon (50%)
- 10) AUSA Holding, LLC owns 51.60%; AEGON Asset Management Services, Inc. owns 37.62%; Commonwealth General Corporation owns 10.78%
- 11) AUSA Holding, LLC owns 56%; Transamerica Premier Life Insurance Company owns 44%
- 12) Additional TLIC Subsidiaries: Garnet Assurance Corporation, Garnet Assurance Corporation III, Garnet Community Investments III, LLC, Garnet Community Investments XVIII, LLC, Garnet Community Investments XX, LLC, Garnet Community Investments XXIV, LLC, Garnet Community Investments XXV, LLC, Garnet Community Investments XXVI, LLC, Garnet Community Investments XXVII, LLC, Garnet Community Investments XXVIII, LLC, Garnet Community Investments XXIX, LLC, Garnet Community Investments XXXI, LLC, Garnet Community Investments XXXII, LLC, Garnet Community Investments XXXIII, LLC, Garnet Community Investments XXXIV, LLC, Garnet Community Investments XXXV, LLC, Garnet Community Investments XXXVI, LLC, Garnet Community Investments XXXVII, LLC, Garnet Community Investments XXXVIII, LLC, Garnet Community Investments XXXIX, LLC, Garnet Community Investments XL, LLC, Garnet Community Investments XLI, LLC, Garnet Community Investments XLII, LLC, Garnet Community Investments XLIII, LLC, Garnet Community Investments XLIV, LLC, Garnet Community Investments XLIX, LLC, Garnet Community Investments XLV, LLC, Garnet Community Investments XLVI, LLC, Garnet Community Investments XLVII, LLC, Garnet Community Investments XLVIII, LLC, Aegon Community Investments 50, LLC, Aegon Community Investments 51, LLC, Aegon Community Investments 52, LLC, Aegon Community Investments 53, LLC, Aegon Community Investments 54, LLC, Aegon Community Investments 55, LLC, Aegon Community Investments 56, LLC, Aegon Community Investments 57, LLC, Aegon Community Investments 58, LLC, Aegon Community Investments 59, LLC, Aegon Community Investments 60, LLC, Aegon Community Investments 61, LLC, Aegon Community Investments 62, LLC
- 13) Members: Transamerica Life Insurance Company (62.22%); Transamerica Premier Life Insurance Company (37.78%)
- 14) Consolidated special purpose vehicle.
- 15) Members: Transamerica Life Insurance Company (64%); Transamerica Premier Life Insurance Company (32%); Transamerica Financial Life Insurance Company (4%). Manager: AEGON USA Realty Advisors, LLC
- 16) Members: Transamerica Life Insurance Company (55%); Transamerica Premier Life Insurance Company (35%) and Transamerica Financial Life Insurance Company (10%).
- 17) Members: Transamerica Life Insurance Company (20%); non-affiliates of Aegon (80%)
- 18) Members: Transamerica Life Insurance Company (92.5%); Transamerica Financial Life Insurance Company (7.5%); Manager: AEGON USA Realty Advisors, LLC
- 19) Members: Transamerica Life Insurance Company (74.4%); Transamerica Premier Life Insurance Company (25.6%); Manager: AEGON USA Realty Advisors, LLC
- 20) Members: Transamerica Life Insurance Company (53.6%); Transamerica Premier Life Insurance Company (37.0%); Transamerica Financial Life Insurance Company (9.4%)
- 21) Members: Transamerica Life Insurance Company (64%); Transamerica Premier Life Insurance Company (32%); Transamerica Financial Life Insurance Company (4%). Manager: AEGON USA Realty Advisors, LLC
- 22) Members: Real Estate Alternatives Portfolio 4MR, LLC (49%); non-affiliate of Aegon (51%)
- 23) Transamerica Life Insurance Company owns 94.07%; AEGON International B.V. owns 5.9%
- 24) Members: Transamerica Life Insurance Company (33.06%); Transamerica Premier Life Insurance Company (36.4%); Transamerica Financial Life Insurance Company (18.13%); Transamerica Pacific Insurance Company, Ltd. (12.41%). Manager: AEGON USA Investment Management, LLC
- 25) Additional TPLIC Subsidiaries: Garnet Community Investments, LLC, Garnet Community Investments IV, LLC, Garnet Community Investments V, LLC, Garnet Community Investments VI, LLC, Garnet Community Investments VII, LLC, Garnet Community Investments VIII, LLC, Garnet Community Investments IX, LLC, Garnet Community Investments X, LLC, Garnet Community Investments XI, LLC, Garnet Community Investments XII, LLC.
- 26) Transamerica Premier Life Insurance Company owns 73.55%; Commonwealth General Corporation owns 26.45%
- 27) Members: ADMS representative (51%); AEGON Direct Marketing Services, Inc. (49%)
- 28) Members: Transamerica Premier Life Insurance Company (60%); Transamerica Life Insurance Company (35%); Transamerica Financial Life Insurance Company (5%)
- 29) Transamerica Premier Life Insurance Company owns 77%; AUSA Holding, LLC owns 23%
- 30) 50% owned by World Financial Group Holding Company of Canada Inc.; 50% World Financial Group Subholding Company of Canada Inc.
- 31) Additional FGH USA, LLC Subsidiaries: ALH Properties Eight, LLC; ALH Properties Eleven, LLC; ALH Properties Four, LLC; ALH Properties Nine, LLC; ALH Properties Seven, LLC; ALH Properties Seventeen, LLC; ALH Properties Sixteen, LLC; ALH Properties Ten, LLC; ALH Properties Twelve, LLC; ALH Properties Two, LLC; FGH Realty Credit, LLC; FGP 90 West Street, LLC; FGP West Street, LLC; Fifth FGP, LLC; First FGP, LLC; Fourth FGP, LLC; Second FGP, LLC; Seventh FGP, LLC
- 32) Members: Mitigation Manager, LLC (50%); non-affiliate of Aegon (50%)
- 33) Members: RCC North America, LLC (50%); non-affiliates of Aegon (50%)
- 34) PSL Acquisitions Operating subsidiaries: Horizons Acquisition 5, LLC; Horizons St. Lucie Development, LLC; St. Lucie West Development Company, LLC; Tradition Development Company, LLC; Tradition Irrigation Company, LLC
- 35) Ownership: 92.32% Transamerica Corporation; 7.68% Transamerica Life Insurance Company
- 36) Quotaholders: Transamerica International Re (Bermuda) Ltd. (95%) and Commonwealth General Corporation (5%)
- 37) United Financial Services, Inc. is using two different DBA's in various states: Monumental Financial Services, Inc. and Transamerica Agency Network-Outbrokerage Services.
- 38) AEGON Brazil Holding B.V. owns 50%; non-affiliate of Aegon owns 50%
- 39) AEGON Brazil Holding II B.V. owns 50%; non-affiliate of Aegon owns 50%
- 40) Mongeral AEGON Holding Ltda owns 99%; non-affiliate of Aegon owns 1%
- 41) Mongeral AEGON Holding Ltda owns 99.99%; non-affiliate of Aegon owns .01%
- 42) Mongeral AEGON Holding Ltda. owns 90%; non-affiliates of AEGON owns 10%
- 43) Mongeral AEGON Holding Ltda. owns 99%; non-affiliate of Aegon owns 1%
- 44) AEGON Mexico Holding B.V. owns 99%; AEGON DMS Holding B.V. owns 1%
- 45) AEGON Mexico Holding B.V. owns 99.998%; AEGON DMS Holding B.V. owns .002%
- 46) AEGON DMS Holding B.V. owns 99.999%; AEGON International B.V. owns .001%
- 47) AEGON DMS Holding B.V. owns 99.95%; non-affiliate of Aegon owns .05%
- 48) AEGON Mexico Holding IV B.V. owns 99.995%; non-affiliate of Aegon owns .005%

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0000		00000	39-0989781	0	0		AEGON AFFORDABLE HOUSING DEBT FUND I, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	5.000	AEGON N.V.	N	0
0000		00000	39-0989781	0	0		AEGON AFFORDABLE HOUSING DEBT FUND I, LLC	DE	NIA	AHDF I, LLC	OWNERSHIP BOARD	0.010	AEGON N.V.	N	0
0000		00000	39-1884868	0	0		AEGON ASSET MANAGEMENT SERVICES, INC.	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON BRAZIL HOLDING B.V.	NLD	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON BRAZIL HOLDING II B.V.	NLD	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON AM FUNDS, LLC	DE	NIA	AEGON USA INVESTMENT MANAGEMENT, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON DERIVATIVES N.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES EUROPE, LTD.	GBR	NIA	CORNERSTONE INTERNATIONAL HOLDINGS, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES INSURANCE BROKER (HK), LTD.	HKG	NIA	AEGON DIRECT & AFFINITY MARKETING SERVICES LIMITED	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	52-1291367	0	0		AEGON DIRECT MARKETING SERVICES INTERNATIONAL, LLC.	MD	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES KOREA CO., LTD.	KOR	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS, S.A. DE C.V.	MEX	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES MEXICO, S.A. DE C.V.	MEX	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1470697	0	0		AEGON DIRECT MARKETING SERVICES, INC.	MD	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	73.500	AEGON N.V.	Y	0
0000		00000	42-1470697	0	0		AEGON DIRECT MARKETING SERVICES, INC.	MD	NIA	COMMONWEALTH GENERAL CORPORARION	OWNERSHIP BOARD	26.500	AEGON N.V.	Y	0
0000		00000		0	0		AEGON DMS HOLDING B.V.	NLD	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	83-3155501	0	0		AEGON ENERGY MANAGEMENT, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON EUROPE HOLDING B.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	41-1479568	0	0		AEGON FINANCIAL SERVICES GROUP, INC.	MN	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	Y	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000	42-1489646	0	0		AEGON FUNDING COMPANY, LLC	DE	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON GLOBAL SERVICES, LLC	IA	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	08-2524785	0	0		AEGON INSIGHTS AUSTRALIA PTY LIMITED	AUS	NIA	TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON INSIGHTS JAPAN CO., LTD.	JPN	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON INSIGHTS LIMITED	HKG	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON INSIGHTS (THAILAND) LIMITED	THA	NIA	TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	61-1085329	0	0		AEGON INSTITUTIONAL MARKETS, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON INTERNATIONAL B.V.	NLD	UIP	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON LEVENSVERZEKERING N.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	30-0445264	0	0		AEGON MANAGED ENHANCED CASH, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	79.200	AEGON N.V.	N	0
0000		00000	30-0445264	0	0		AEGON MANAGED ENHANCED CASH, LLC.	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	20.800	AEGON N.V.	N	0
0000		00000	35-1113520	0	0		AEGON MANAGEMENT COMPANY	IN	NIA	TRANSAMERICA CORPORATION HOLDING CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	82-5359093	0	0		AEGON MARKET NEUTRAL INCOME FUND, LLC.	DE	NIA	AEGON USA INVESTMENT MANAGEMENT, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON MEXICO HOLDING II B.V.	NLD	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON MEXICO HOLDING IV B.V.	NLD	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON MUTLI-FAMILY EQUITY FUND, LLC.	DE	NIA	AMFETF MANAGER, LLC	OWNERSHIP BOARD	0.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON MUTLI-FAMILY EQUITY FUND, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	63.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON MUTLI-FAMILY EQUITY FUND, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	20.000	AEGON N.V.	N	0

52.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000		0	0		AEGON MUTLI-FAMILY EQUITY FUND, LLC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	17.000	AEGON N.V.	N	0
0000		00000		0	769218	NYSE	AEGON N.V.	NLD	UIP		OWNERSHIP BOARD	31.790		N	0
0000		00000		0	0		AEGON NEDERLAND N.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON NEVAK HOLDING B.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	83-3912637	0	0		AEGON OPPORTUNITY ZONE FUND JOINT VENTURE 1, LLC	DE	NIA	AEGON OZF INVESTMENTS 1, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON OPPORTUNITY ZONE FUND 2, LP	DE	NIA	AEGON OZF INVESTMENTS 2, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON OZF INVESTMENTS 1, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON OZF INVESTMENTS 2, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	83-3261635	0	0		AEGON UPSTREAM ENERGY FUND, LLC	DE	NIA	AEGON ENERGY MANAGEMENT, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	52-1549874	0	0		AEGON USA ASSET MANAGEMENT HOLDING, LLC	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	52-1549874	0	0		AEGON USA INVESTMENT MANAGEMENT, LLC	IA	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	61-1098396	0	0		AEGON USA REAL ESTATE SERVICES, INC.	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	20-5023693	0	0		AEGON USA REALTY ADVISORS OF CALIFORNIA, INC.	IA	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1205796	0	0		AEGON USA REALTY ADVISORS, LLC	IA	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON WORKFORCE HOUSING FUND 2 HOLDING COMPANY, LLC	DE	NIA	AEGON WORKFORCE HOUSING FUND 2, LP	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	83-3098933	0	0		AEGON WORKFORCE HOUSING FUND 2, LP	DE	NIA	AWHF2 GENERAL PARTNER, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON WORKFORCE HOUSING FUND 3 HOLDING COMPANY, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AEGON WORKFORCE HOUSING FUND 3, LP	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	84-3099336	0	0		AEGON WORKFORCE HOUSING BOYNTON PLACE REIT, LLC	DE	NIA	AEGON WORKFORCE HOUSING SEPARATE ACCOUNT 1, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0

52.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000	84-3090113	0	0		AEGON WORKFORCE HOUSING PARK AT VIA ROSA REIT, LLC	DE	NIA	AEGON WORKFORCE HOUSING SEPARATE ACCOUNT 1, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	84-374148	0	0		AEGON WORKFORCE HOUSING SEPARATE ACCOUNT 1, LLC	DE	NIA	AWHSA MANAGER 1, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1205796	0	0		AHDF MANAGER I, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AKAAN-AEGON, S.A.P.I. DE C.V.	MEX	NIA	AEGON MEXICO HOLDING IV B.V.	OWNERSHIP BOARD	99.995	AEGON N.V.	N	0
0000		00000	42-1205796	0	0		AMFETF MANAGER, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	47-1181499	0	0		AUIM CREDIT OPPORTUNITIES FUND, LLC	DE	NIA	AEGON USA INVESTMENT MANAGEMENT, LLC	OWNERSHIP BOARD	98.360	AEGON N.V.	N	0
0000		00000	52-1549874	0	0		AUSA HOLDING, LLC	MD	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	27-1275705	0	0		AUSA PROPERTIES, INC	IA	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1205796	0	0		AWHF2 GENERAL PARTNER, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AWHF3 GENERAL PARTNER, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		AWHSA MANAGER 1, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	32-0342677	0	0		AXA EQUITABLE AGRIFINANCE, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	50.000	AEGON N.V.	N	0
0000		00000		0	0		BARFIELD RANCH ASSOCIATES, LLC	FL	NIA	MITIGATION MANAGER, LLC	OWNERSHIP BOARD	50.000	AEGON N.V.	N	0
0000		00000	52-0419790	0	0		BAY STATE COMMUNITY INVESTMENTS I, LLC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	52-0419790	0	0		BAY STATE COMMUNITY INVESTMENTS II, LLC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	AA-1380027	0	0		BLUE SQUARE RE N.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		CARLE PLACE LEASHOLD SPE, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	98-1055613	0	0		CEDAR FUNDING, LTD	CYM	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0

52.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000	51-0108922	0	0		COMMONWEALTH GENERAL CORPORATION	DE	UIP	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		CORNERSTONE INTERNATIONAL HOLDINGS, LTD.	GBR	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1079584	0	0		CREDITOR RESOURCES, INC.	MI	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	52-1363611	0	0		CRI SOLUTIONS, INC.	MD	NIA	CREDITOR RESOURCES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	20-4498171	0	0		CUPPLES STATE LIHTC INVESTORS, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	01-0969916	0	0		FD TLIC, LIMITED LIABILITY COMPANY	NY	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	23-2130174	0	0		FINANCIAL PLANNING SERVICES, INC.	DC	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0468	AEGON US HOLDING GRP.	15694	47-3331975	0	0		FIREBIRD RE CORP.	AZ	IA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	14-1893533	0	0		GARNET ASSURANCE CORPORATION II	IA	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	Y	0
0000		00000	42-1517005	0	0		INTERSECURITIES INSURANCE AGENCY, INC.	CA	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	Y	0
0000		00000	42-1154276	0	0		INVESTORS WARRANTY OF AMERICA, LLC	IA	NIA	RCC NORTH AMERICA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0468	AEGON US HOLDING GRP.	15633	47-1703149	0	0		IRONWOOD RE CORP.	HI	IA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	20-8687142	0	0		LCS ASSOCIATES, LLC	DE	NIA	RCC NORTH AMERICA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1483973	0	0		LIFE INVESTORS ALLIANCE, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	Y	0
0000		00000	20-5927773	0	0		LIICA RE II, INC.	VT	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-0947998	0	0		MASSACHUSETTS FIDELITY TRUST COMPANY	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	20-8736609	0	0		MITIGATION MANAGER, LLC	DE	NIA	RCC NORTH AMERICA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	01-0930908	0	0		MLIC RE I, INC.	VT	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		MONGERAL AEGON ADMINISTRAÇÃO E BENEFÍCIA LTDA	BRA	NIA	MONGERAL AEGON SEGUROS E PREVIDENCIA SA	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0

52.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000		0	0		MONGERAL AEGON HOLDING LTDA	BRA	NIA	AEGON BRAZIL HOLDING II B.V.	OWNERSHIP BOARD	50.000	AEGON N.V.	N	0
0000		00000		0	0		MONGERAL AEGON INVESTIMENTOS LTDA	BRA	NIA	MONGERAL AEGON HOLDING LTDA	OWNERSHIP BOARD	99.000	AEGON N.V.	N	0
0000		00000		0	0		MONGERAL AEGON SEGUROS E PREVIDENCIA SA	BRA	NIA	AEGON BRAZIL HOLDING B.V.	OWNERSHIP BOARD	50.000	AEGON N.V.	N	0
0000		00000		0	0		MONGERAL AEGON TECNOLOGIA LTDA	BRA	NIA	MONGERAL AEGON HOLDING LTDA	OWNERSHIP BOARD	50.000	AEGON N.V.	N	0
0000		00000	42-1079580	0	0		MONEY SERVICES, INC.	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	52-1243288	0	0		MONUMENTAL GENERAL ADMINISTRATORS, INC.	MD	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		MT ADMINISTRADORA E CORRETORA DE SEUGORES LTDA	BRA	NIA	AEGON BRAZIL HOLDING II B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO I, LLC	MD	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	64.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO I, LLC	MD	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	32.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO I, LLC	MD	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO II, LLC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	60.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO II, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	35.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO II, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	5.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO 3, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	55.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO 3, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	10.000	AEGON N.V.	N	0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO 3, LLC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	35.000	AEGON N.V.	N	0
0000		00000		0	0		NOMAGON TITLE GRANDPARENT, LLC	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		NOMAGON TITLE HOLDING 1, LLC	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		NOMAGON TITLE PARENT, LLC	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0

52.5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000		0	0		OSCEOLA MITIGATION PARTNERS, LLC	FL	NIA	MITIGATION MANAGER, LLC	OWNERSHIP BOARD	50.000	AEGON N.V.	N	0
0000		00000	20-1063558	0	0		PEARL HOLDINGS, INC. I	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	20-1063571	0	0		PEARL HOLDINGS, INC. II	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	23-1705984	0	0		PEOPLES BENEFIT SERVICES, LLC	PA	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	26-1552330	0	0		PINE FALLS RE, INC	VT	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	45-3601940	0	0		PLACER 400 INVESTORS, LLC	CA	NIA	RCC NORTH AMERICA, LLC	OWNERSHIP BOARD	50.000	AEGON N.V.	N	0
0000		00000		0	0		PRIMUS GUARANTY, LTD	BMU	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	20.000	AEGON N.V.	N	0
0000		00000	42-1154276	0	0		PSL ACQUISITIONS OPERATING, LLC	IA	NIA	RCC NORTH AMERICA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	13-3256226	0	0		RCC NORTH AMERICA, LLC	DE	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	02-0685017	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	92.500	AEGON N.V.	N	0
0000		00000	02-0685017	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	7.500	AEGON N.V.	N	0
0000		00000	20-1378364	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	74.400	AEGON N.V.	N	0
0000		00000	20-1378364	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	25.600	AEGON N.V.	N	0
0000		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	53.600	AEGON N.V.	Y	0
0000		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	37.000	AEGON N.V.	Y	0
0000		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	9.400	AEGON N.V.	Y	0
0000		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	64.000	AEGON N.V.	N	0
0000		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	32.000	AEGON N.V.	N	0

52.6

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.	N	0
0000		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	64.000	AEGON N.V.	N	0
0000		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	32.000	AEGON N.V.	N	0
0000		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.	N	0
0000		00000	20-0877184	0	0		RIVER RIDGE INSURANCE COMPANY	VT	IA	AEGON MANAGEMENT COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	03-0164230	0	0		SB FRAZER OWNER, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		SENIOR SERVICES DO BRASIL ADMINISTRACÃO DE BENEFÍCIOS LTDA	BRA	NIA	MONGERAL AEGON HOLDING LTDA	OWNERSHIP BOARD	99.000	AEGON N.V.	N	0
0000		00000	42-1338496	0	0		SHORT HILLS MANAGEMENT COMPANY	NJ	NIA	TRANSAMERICA CORPORATION HOLDING CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	75-2548428	0	0		STONEBRIDGE BENEFIT SERVICES, INC	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		STONEBRIDGE INTERNATIONAL INSURANCE, LTD.	GBR	NIA	CORNERSTONE INTERNATIONAL HOLDINGS, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	94-3026780	0	0		TABR REALTY SERVICES, LLC	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	84-0642550	0	0		TCF ASSET MANAGEMENT CORPORATION	CO	NIA	TCFC ASSET HOLDINGS, INC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	32-0092333	0	0		TCFC AIR HOLDINGS, INC	DE	NIA	TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	32-0092334	0	0		TCFC ASSET HOLDINGS, INC	DE	NIA	TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	51-6513848	0	0		THE AEGON TRUST	DE	UIP	AEGON INTERNATIONAL B.V	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1154276	0	0		THH ACQUISITIONS, LLC	IA	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0468	AEGON US HOLDING GRP	15549	47-1026613	0	0		TLIC OAKBROOK REINSURANCE, INC	IA	RE	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0468	AEGON US HOLDING GRP	16032	81-3715574	0	0		TLIC WATERTREE REINSURANCE, INC	IA	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1154276	0	0		TRADITION LAND COMPANY, LLC	IA	NIA	RCC NORTH AMERICA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0

52.7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000	36-4162154	0	0		TRANSAMERICA ACCOUNTS HOLDING CORPORATION	DE	NIA	TCFC ASSET HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		TRANSAMERICA AFFINITY MARKETING CORRETORA DE SEGUROS LTDA	BRA	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1523438	0	0		TRANSAMERICA AFFINITY SERVICES, INC.	MD	NIA	AEGON DIRECT MARKETING SERVICES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	94-3252196	0	0		TRANSAMERICA AFFORDABLE HOUSING, INC.	CA	NIA	TABR REALTY SERVICES, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	61-1513662	0	0		TRANSAMERICA AGENCY NETWORK, INC.	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	59-3403585	0	0		TRANSAMERICA ASSET MANAGEMENT, INC.	FL	NIA	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	77.000	AEGON N.V.	Y	0
0000		00000	59-3403585	0	0		TRANSAMERICA ASSET MANAGEMENT, INC.	FL	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	23.000	AEGON N.V.	Y	0
0000		00000		0	0		TRANSAMERICA (BERMUDA) SERVICES CENTER, LTD.	BMU	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	95-3141953	0	0		TRANSAMERICA CAPITAL, INC.	CA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0468	AEGON US HOLDING GRP.	10952	31-4423946	0	0		TRANSAMERICA CASUALTY INSURANCE COMPANY	IA	IA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	94-3054228	0	0		TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I.	DE	NIA	TRANSAMERICA FINANCE CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	98-6021219	0	0		TRANSAMERICA CORPORATION (OR)	OR	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	42-1484983	0	0		TRANSAMERICA CORPORATION	DE	UIP	THE AEGON TRUST	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	08-2507515	0	0		TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	AUS	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000		0	0		TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED	IND	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	95-1077235	0	0		TRANSAMERICA FINANCE CORPORATION.	DE	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	N	0
0000		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC.	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	51.600	AEGON N.V.	N	0
0000		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC.	DE	NIA	AEGON ASSET MANAGEMENT SERVICES, INC.	OWNERSHIP BOARD	37.620	AEGON N.V.	N	0
0000		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	10.780	AEGON N.V.	N	0

52.8

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0468	AEGON US HOLDING GRP..	70688..	36-6071399..	.....0	.....0		TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY.....	IA.....	TRANSAMERICA CORPORATION.....	OWNERSHIP BOARD	.....92.320	AEGON N.V.....	.....N.....	0.....
0468	AEGON US HOLDING GRP..	70688..	36-6071399..	.....0	.....0		TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY.....	IA.....	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	.....7.680	AEGON N.V.....	.....Y.....	0.....
0000		00000..	59-3403587..	.....0	.....0		TRANSAMERICA FUND SERVICES, INC.....	FL.....	NIA.....	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	.....44.000	AEGON N.V.....	.....Y.....	0.....
0000		00000..	59-3403587..	.....0	.....0		TRANSAMERICA FUND SERVICES, INC.....	FL.....	NIA.....	AUSA HOLDING, LLC.....	OWNERSHIP BOARD	.....56.000	AEGON N.V.....	.....Y.....	0.....
0000		00000..	95-4390993..	.....0	.....0		TRANSAMERICA HOME LOAN.....	CA.....	NIA.....	TRANSAMERICA CONSUMER FINANCE HOLDING COMPANY	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		00000..		.....0	.....0		TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY, LTD.	AUS.....	NIA.....	TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		00000..	42-1470697..	.....0	.....0		TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC.	MD.....	NIA.....	AEGON DIRECT MARKETING SERVICES, INC.	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		00000..	AA-3190773.	.....0	.....0		TRANSAMERICA INTERNATIONAL RE (BERMUDA), LTD.	BMU.....	IA.....	TRANSAMERICA CORPORATION.....	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		00000..		.....0	.....0		TRANSAMERICA INTERNATIONAL RE ESCRITORIO DE REPRESENTACAO NO BRASIL, LTD.	BRA.....	NIA.....	TRANSAMERICA INTERNATIONAL RE(BERMUDA), LTD.	OWNERSHIP BOARD	.....95.000	AEGON N.V.....	.....N.....	0.....
0000		00000..		.....0	.....0		TRANSAMERICA INTERNATIONAL RE ESCRITORIO DE REPRESENTACAO NO BRASIL, LTD.	BRA.....	NIA.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	.....5.000	AEGON N.V.....	.....N.....	0.....
0000		00000..	06-1564377..	.....0	.....0		TRANSAMERICA INVESTMENT MANAGEMENT, LLC.	DE.....	NIA.....	AEGON USA ASSET MANAGEMENT HOLDING, LLC.	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		00000..	13-3696753..	.....0	.....0		TRANSAMERICA INVESTORS SECURITIES CORPORATION	DE.....	NIA.....	TRANSAMERICA RETIREMENT SOLUTIONS, LLC	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		00000..	AA-3190868.	.....0	.....0		TRANSAMERICA LIFE (BERMUDA), LTD.....	BMU.....	IA.....	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	.....94.070	AEGON N.V.....	.....Y.....	0.....
0000		00000..	AA-3190868.	.....0	.....0		TRANSAMERICA LIFE (BERMUDA), LTD.....	BMU.....	IA.....	AEGON INTERNATIONAL B.V.....	OWNERSHIP BOARD	.....5.900	AEGON N.V.....	.....Y.....	0.....
0468	AEGON US HOLDING GRP..	86231..	39-0989781..	.....0	.....0		TRANSAMERICA LIFE INSURANCE COMPANY	IA.....	UDP.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		00000..	AA-3190837.	.....0	.....0		TRANSAMERICA LIFE INTERNATIONAL (BERMUDA), LTD.	BMU.....	IA.....	AEGON INTERNATIONAL B.V.....	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....
0000		12134..	94-3304740..	.....0	.....0		TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.	HI.....	IA.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	.....100.000	AEGON N.V.....	.....N.....	0.....

52.9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0468	AEGON US HOLDING GRP..	66281...	52-0419790..	.....0	.....0		TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	IA.....	IA.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	52-0419790..	.....0	.....0		TRANSAMERICA PYRAMID PROPERTIES, LLC.	IA.....	NIA.....	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	52-0419790..	.....0	.....0		TRANSAMERICA REALTY INVESTMENT PROPERTIES, LLC.	DE.....	NIA.....	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...		.....0	.....0		TRANSAMERICA REDWOOD PARK, LLC.....	DE.....	NIA.....	TRANSAMERICA CORPORATION.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	52-1525601..	.....0	.....0		TRANSAMERICA RESOURCES, INC.....	MD.....	NIA.....	MONUMENTAL GENERAL ADMINISTRATORS, INC.	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	42-2892702..	.....0	.....0		TRANSAMERICA RETIREMENT ADVISORS, LLC	DE.....	NIA.....	TRANSAMERICA RETIREMENT SOLUTIONS, LLC	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	46-2720367..	.....0	.....0		TRANSAMERICA RETIREMENT INSURANCE AGENCY, LLC	DE.....	NIA.....	TRANSAMERICA RETIREMENT SOLUTIONS, LLC	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	13-3689044..	.....0	.....0		TRANSAMERICA RETIREMENT SOLUTIONS, LLC	DE.....	NIA.....	AUSA HOLDING, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	27-0648897..	.....0	.....0		TRANSAMERICA STABLE VALUE SOLUTIONS, INC.	DE.....	NIA.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	42-1079580..	.....0	.....0		TRANSAMERICA TRAVEL AND CONFERENCE SERVICES, LLC	IA.....	NIA.....	MONEY SERVICES, INC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	36-4134790..	.....0	.....0		TRANSAMERICA VENDOR FINANCIAL SERVICES CORPORATION	DE.....	NIA.....	TCFC ASSET HOLDINGS, INC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...		.....0	.....0		TRANSAMERICA VENTURES, LLC.....	DE.....	NIA.....	AUSA HOLDING, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...		.....0	.....0		TRANSAMERICA VENTURES FUND, LLC.....	DE.....	NIA.....	AUSA HOLDING, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	52-1263786..	.....0	.....0		UNITED FINANCIAL SERVICES, INC.....	MD.....	NIA.....	TRANSAMERICA CORPORATION.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	42-1334744..	.....0	.....0		UNIVERSAL BENEFITS, LLC.....	IA.....	NIA.....	AUSA HOLDING, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...		.....0	.....0		US PENG, INC.....	DE.....	NIA.....	AEGON LEVENSVERZEKERING N.V.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...		.....0	.....0		VERENIGING AEGON NETHERLANDS MEMBERSHIP ASSOCIATION	NLD.....	NIA.....		OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	66-0621281..	.....0	.....0		WFG INSURANCE AGENCY OF PUERTO RICO, INC.	PR.....	NIA.....	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....
0000		00000...	20-2133638..	.....0	.....0		WFG PROPERTIES HOLDINGS, LLC.....	GA.....	NIA.....	WORLD FINANCIAL GROUP, INC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	.....N.....	0.....

52.10

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000		00000		0	0		WFG SECURITIES INC.....	CAN.....	NIA.....	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000		0	0		WORLD FINANCIAL GROUP CANADA, INC.....	CAN.....	NIA.....	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000		0	0		WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	CAN.....	NIA.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000		0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA, INC.	CAN.....	NIA.....	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	50.000	AEGON N.V.....	N.....	0.....
0000		00000		0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA, INC.	CAN.....	NIA.....	WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	50.000	AEGON N.V.....	N.....	0.....
0000		00000	99-0277127..	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.	HI.....	NIA.....	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000	04-3182849..	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC.	MA.....	NIA.....	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000	42-1519076..	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC.	WY.....	NIA.....	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000	95-3809372..	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	CA.....	NIA.....	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.....	Y.....	0.....
0000		00000		0	0		WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA, INC.	CAN.....	NIA.....	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000	42-1518386..	0	0		WORLD FINANCIAL GROUP, INC.....	DE.....	NIA.....	AEGON ASSET MANAGEMENT SERVICES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000	27-5278588..	0	0		YARRA RAPIDS, LLC.....	DE.....	NIA.....	REAL ESTATE ALTERNATIVES PORTFOLIO 4 MR, LLC	OWNERSHIP BOARD	49.000	AEGON N.V.....	N.....	0.....
0000		00000	95-2775959..	0	0		ZAHORIK COMPANY, INC.....	CA.....	NIA.....	AUSA HOLDING, LLC.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	N.....	0.....
0000		00000	26-1298094..	0	0		ZERO BETA FUND, LLC.....	DE.....	NIA.....	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	33.060	AEGON N.V.....	N.....	0.....
0000		00000	26-1298094..	0	0		ZERO BETA FUND, LLC.....	DE.....	NIA.....	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	OWNERSHIP BOARD	36.400	AEGON N.V.....	N.....	0.....
0000		00000	26-1298094..	0	0		ZERO BETA FUND, LLC.....	DE.....	NIA.....	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	18.130	AEGON N.V.....	N.....	0.....
0000		00000	26-1298094..	0	0		ZERO BETA FUND, LLC.....	DE.....	NIA.....	TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.	OWNERSHIP BOARD	12.410	AEGON N.V.....	N.....	0.....

52.11

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)
Affiliated Transactions												
00000	42-1470697	AEGON Direct Marketing Services	0	2,206,526	0	0	(460,290)	0		0	1,746,236	0
00000		AEGON GLOBAL SERVICES, LLC	0	0	0	0	84,144,200	0		0	84,144,200	0
00000	42-1310237	AEGON USA Investment Management, LLC	0	0	0	0	79,187,278	0		0	79,187,278	0
00000	42-1205796	AEGON USA Realty Advisors, Inc.	0	0	0	0	28,664,594	0		0	28,664,594	0
00000	AA-1380027	Blue Square Re	0	0	0	0	0	5,040,244		0	5,040,244	(11,659,103)
00000	51-0108922	Commonwealth General Corp	776,178,338	250,000,000	0	0	0	0		0	1,026,178,338	0
00000	52-1363611	CRI Solutions, Inc.	0	0	0	0	1,930	0		0	1,930	0
15633	47-1703149	Ironwood RE Corp	0	0	0	0	(170,324)	132,565,599		0	132,395,275	(1,992,476,381)
00000	20-5927773	LIICA RE II	(60,000,000)	0	0	0	(41,991,721)	24,835,901		0	(77,155,820)	(3,153,782,281)
00000	01-0930908	MLIC RE I, Inc.	0	0	0	0	(352,995)	198,853,067		0	198,500,072	(770,000,000)
00000	42-1079580	Money Services, Inc.	0	0	0	0	(6,194,090)	0		0	(6,194,090)	0
00000	26-2311888	ONCOR Insurance Services	0	0	0	0	(2,511,676)	0		0	(2,511,676)	0
00000	26-1552330	Pine Falls Re, Inc.	0	0	0	0	(682,143)	15,100,543		0	14,418,400	(1,314,778,762)
00000	20-0877184	River Ridge Insurance Company	0	0	0	0	(17,749)	0		0	(17,749)	0
00000	75-2548428	Stonebridge Benefit Services Inc.	0	0	0	0	(30,523)	0		0	(30,523)	0
00000	61-1497252	Stonebridge Reinsurance Company	0	0	0	0	(41)	0		0	(41)	0
15549	47-1026613	TLIC Oakbrook Reinsurance, Inc.	(100,000,000)	0	0	0	20,558,846	494,682,363		0	415,241,209	(5,830,199,701)
14146	45-3193055	TLIC Riverwood Reinsurance, Inc.	0	0	0	0	(13,693,238)	0		0	(13,693,238)	0
16032	81-3715574	TLIC Watertree Reinsurance, Inc.	0	0	0	0	27,410,000	204,030,139		0	231,440,139	(1,017,364,798)
79022	91-1325756	Transamerica Advisors Life Insurance Company	0	0	0	0	(23,842,152)	0		0	(23,842,152)	0
00000	61-1513662	Transamerica Agency Network, Inc.	0	0	0	0	(926,193)	0		0	(926,193)	0
00000	59-3403585	Transamerica Asset Management	(8,444,338)	0	0	0	0	0		0	(8,444,338)	0
00000	95-3141953	Transamerica Capital, Inc.	0	0	0	0	54,807,796	0		0	54,807,796	0
10952	31-4423946	Transamerica Casualty Insurance Company	(90,000,000)	0	0	0	(6,210,810)	0		0	(96,210,810)	0
00000	42-1484983	Transamerica Corporation	213,191,000	0	0	0	106,155,298	0		162,400,000	481,746,298	0
00000	59-2476008	Transamerica Financial Advisors	0	0	0	0	(9,753,281)	0		0	(9,753,281)	0
70688	36-6071399	Transamerica Financial Life Insurance Company	75,000,000	0	0	0	(61,482,436)	(145,710,092)		(50,000,000)	(182,192,528)	1,872,010,134
00000	98-0199561	Transamerica International Re (Bermuda)	0	0	0	0	(33,333)	165,366,258		0	165,332,925	(2,034,144,884)
00000	98-0481010	Transamerica Life (Bermuda) LTD	(28,220,000)	0	0	0	(13,525,965)	(13,522,924)		0	(55,268,889)	2,650,939,898
86231	39-0989781	Transamerica Life Insurance Company	(677,705,000)	(250,000,000)	0	0	208,520,868	(1,223,602,529)		(20,700,000)	(1,963,486,661)	18,804,303,392
00000	AA-3190837	Transamerica Life International (Bermuda) Ltd.	0	0	0	0	(16,704)	(500,862)		0	(517,566)	0
00000	94-3304740	Transamerica Pacific Insurance Company	0	0	0	0	7,216,288	96,176,078		0	103,392,366	(4,030,649,978)
66281	52-0419790	Transamerica Premier Life Insurance Company	(17,174,065)	(2,206,526)	0	0	(410,370,012)	46,686,215		(91,700,000)	(474,764,388)	(3,172,197,536)
00000	52-0419790	Transamerica Realty Investment Properties, LLC	0	0	0	0	0	0		0	(2,825,935)	0
00000	42-1334744	Universal Benefits LLC	0	0	0	0	(32,562)	0		0	(32,562)	0
00000	95-3809372	World Financial Group Insurance Agency, Inc.	(80,000,000)	0	0	0	0	0		0	(80,000,000)	0
00000	42-1518386	World Financial Group, Inc.	0	0	0	0	(24,368,860)	0		0	(24,368,860)	0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

MARCH FILING

1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?
4. Will an actuarial opinion be filed by March 1?

Responses

NO

NO

YES

YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?
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)
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?

NO

NO

NO

NO

JUNE FILING

9. Will an audited financial report be filed by June 1?
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?

YES

YES

AUGUST FILING

11. Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?

YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.**

If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?
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?
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?
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?
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?
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?
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?
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?
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?
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?
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?
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?
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?
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?
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?
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?
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?
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?
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?
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?
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
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?
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?
40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?

NO

NO

NO

NO

NO

NO

YES

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

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?
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
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)
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1?
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?
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?
47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?

NO

NO

NO

NO

NO

NO

NO

NO

NO

NO

AUGUST FILING






























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

NO

EXPLANATIONS:**BAR CODE:**

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.

- 1. 
* 1 5 5 4 9 2 0 1 9 4 6 0 0 0 0 0 *
- 2. 
* 1 5 5 4 9 2 0 1 9 3 9 0 0 0 0 0 *
- 3.
- 4.
- 5. 
* 1 5 5 4 9 2 0 1 9 3 5 0 0 0 0 0 *
- 6. 
* 1 5 5 4 9 2 0 1 9 2 9 0 0 0 0 0 *
- 7. 
* 1 5 5 4 9 2 0 1 9 3 0 0 0 0 0 0 *
- 8. 
* 1 5 5 4 9 2 0 1 9 2 8 5 0 0 0 0 0 *
- 9.
- 10.
- 11.
- 12. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 2 0 0 0 0 0 0 *
- 13. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 3 6 0 0 0 0 0 0 *
- 14. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 9 0 0 0 0 0 0 *
- 15. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 3 7 1 0 0 0 0 0 *
- 16. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 3 7 0 0 0 0 0 0 *
- 17.
- 18. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 4 3 0 0 0 0 0 *
- 19. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 4 4 0 0 0 0 0 *
- 20. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 4 5 0 0 0 0 0 *
- 21. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 4 6 0 0 0 0 0 *
- 22. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 4 7 0 0 0 0 0 *
- 23. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 4 8 0 0 0 0 0 *
- 24. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 4 9 0 0 0 0 0 *
- 25. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 5 0 0 0 0 0 0 *
- 26. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 5 1 0 0 0 0 0 *
- 27. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 5 2 0 0 0 0 0 *
- 28. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 5 3 0 0 0 0 0 *
- 29. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 3 6 0 0 0 0 0 *
- 30. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 3 7 0 0 0 0 0 *
- 31. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 3 8 0 0 0 0 0 *
- 32. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 3 9 0 0 0 0 0 *
- 33. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 5 4 0 0 0 0 0 *
- 34. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 9 5 0 0 0 0 0 *
- 35. The data for this supplement is not required to be filed. 
* 1 5 5 4 9 2 0 1 9 4 6 5 0 0 0 0 0 *

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.

36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.



40. The data for this supplement is not required to be filed.



41. The data for this supplement is not required to be filed.



42. The data for this supplement is not required to be filed.



43. The data for this supplement is not required to be filed.



44. The data for this supplement is not required to be filed.



45. The data for this supplement is not required to be filed.



46. The data for this supplement is not required to be filed.



47. The data for this supplement is not required to be filed.



48. The data for this supplement is not required to be filed.



49. The data for this supplement is not required to be filed.



50. The data for this supplement is not required to be filed.



**Overflow Page
NONE**

**Overflow Page
NONE**

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	16,595,364	1.3	16,595,364	0	16,595,364	1.3
1.02 All Other Governments.....	27,357,853	2.1	27,357,853	0	27,357,853	2.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	0	0.0	0	0	0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	0	0.0	0	0	0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	0	0.0	0	0	0	0.0
1.06 Industrial and Miscellaneous.....	1,007,804,957	77.1	1,007,804,957	0	1,007,804,957	77.1
1.07 Hybrid Securities.....	6,905,517	0.5	6,905,517	0	6,905,517	0.5
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds.....	1,058,663,691	81.0	1,058,663,691	0	1,058,663,691	81.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....	0	0.0	0	0	0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans (Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	0	0	0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments:						
6.01 Cash (Schedule E, Part 1).....	0	0.0	0	0	0	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	247,769,049	19.0	247,769,049	0	247,769,049	19.0
6.03 Short-Term Investments (Schedule DA).....	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	247,769,049	19.0	247,769,049	0	247,769,049	19.0
7. Contract Loans.....	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB).....	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA).....	0	0.0	0	0	0	0.0
10. Receivables for Securities.....	84,375	0.0	84,375	0	84,375	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	1,306,517,115	100.0	1,306,517,115	0	1,306,517,115	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....	1,144,128,072	
2. Cost of bonds and stocks acquired, Part 3, Column 7.....	210,789,779	
3. Accrual of discount.....		563,146
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	0	
4.2 Part 2, Section 1, Column 15.....	0	
4.3 Part 2, Section 2, Column 13.....	0	
4.4 Part 4, Column 11.....	0	0
5. Total gain (loss) on disposals, Part 4, Column 19.....		(448,959)
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		292,490,662
7. Deduct amortization of premium.....		4,896,175
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15.....	0	
8.2 Part 2, Section 1, Column 19.....	0	
8.3 Part 2, Section 2, Column 16.....	0	
8.4 Part 4, Column 15.....	0	0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14.....	0	
9.2 Part 2, Section 1, Column 17.....	0	
9.3 Part 2, Section 2, Column 14.....	0	
9.4 Part 4, Column 13.....	0	0
10. Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		1,018,499
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,058,663,700
12. Deduct total nonadmitted amounts.....		0
13. Statement value at end of current period (Line 11 minus Line 12).....		1,058,663,700

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	16,595,364	17,192,599	16,710,390	16,624,247
	2. Canada.....	0	0	0	0
	3. Other Countries.....	27,357,853	29,551,010	27,759,289	26,075,000
	4. Totals.....	43,953,217	46,743,609	44,469,679	42,699,247
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	0	0	0	0
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	879,998,322	926,248,373	888,110,315	871,871,417
	9. Canada.....	4,840,487	4,923,244	4,833,670	4,858,000
	10. Other Countries.....	129,871,665	136,876,962	135,562,897	127,508,000
	11. Totals.....	1,014,710,474	1,068,048,579	1,028,506,882	1,004,237,417
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	1,058,663,691	1,114,792,188	1,072,976,561	1,046,936,664
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	0
	15. Canada.....	0	0	0	0
	16. Other Countries.....	0	0	0	0
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	0
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	0
	21. Canada.....	0	0	0	0
	22. Other Countries.....	0	0	0	0
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	0
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	1,058,663,691	1,114,792,188	1,072,976,561	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	2,381,836	2,582,972	11,581,361	49,195	0	XXX	16,595,364	1.6	18,262,944	1.6	16,595,364	0
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	2,381,836	2,582,972	11,581,361	49,195	0	XXX	16,595,364	1.6	18,262,944	1.6	16,595,364	0
2. All Other Governments												
2.1 NAIC 1.....	0	0	4,059,590	0	0	XXX	4,059,590	0.4	4,063,843	0.4	520,968	3,538,621
2.2 NAIC 2.....	0	1,704,920	9,367,375	0	12,225,969	XXX	23,298,264	2.2	24,415,211	2.1	23,298,264	0
2.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	966,433	0.1	0	0
2.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	0	1,704,920	13,426,965	0	12,225,969	XXX	27,357,854	2.6	29,445,487	2.6	23,819,233	3,538,621
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SIOIS

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	33,679,064	225,895,831	275,769,680	39,899,240	14,332,725	XXX	589,576,539	55.7	604,310,650	52.8	356,793,217	232,783,322
6.2 NAIC 2.....	16,916,166	126,536,906	178,232,199	65,249,513	25,210,227	XXX	412,145,011	38.9	471,074,989	41.2	287,182,497	124,962,514
6.3 NAIC 3.....	0	6,083,413	0	0	0	XXX	6,083,413	0.6	8,581,579	0.8	6,083,413	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	7,402,424	0.6	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	50,595,230	358,516,150	454,001,879	105,148,753	39,542,951	XXX	1,007,804,963	95.2	1,091,369,642	95.4	650,059,128	357,745,836
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	6,905,517	XXX	6,905,517	0.7	5,050,000	0.4	6,905,517	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	6,905,517	XXX	6,905,517	0.7	5,050,000	0.4	6,905,517	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....36,060,901	228,478,803	291,410,630	39,948,435	14,332,725	0	610,231,493	57.6	XXX	XXX	373,909,550	236,321,943
11.2 NAIC 2.....	(d).....16,916,166	128,241,826	187,599,574	65,249,513	44,341,713	0	442,348,792	41.8	XXX	XXX	317,386,278	124,962,514
11.3 NAIC 3.....	(d).....0	6,083,413	0	0	0	0	6,083,413	0.6	XXX	XXX	6,083,413	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.7 Totals.....	52,977,066	362,804,043	479,010,204	105,197,948	58,674,437	0	(b) 1,058,663,698	100.0	XXX	XXX	697,379,241	361,284,457
11.8 Line 11.7 as a % of Col. 7.....	5.0	34.3	45.2	9.9	5.5	0.0	100.0	XXX	XXX	XXX	65.9	34.1
12. Total Bonds Prior Year												
12.1 NAIC 1.....	36,087,704	174,284,722	358,442,619	42,885,774	14,936,618	0	XXX	XXX	626,637,437	54.8	418,302,323	208,335,116
12.2 NAIC 2.....	28,011,626	192,920,456	160,329,282	67,190,784	52,088,052	0	XXX	XXX	500,540,200	43.7	356,063,040	144,477,158
12.3 NAIC 3.....	154,733	3,857,234	4,569,612	0	966,433	0	XXX	XXX	9,548,012	0.8	5,457,232	4,090,779
12.4 NAIC 4.....	1,613,417	4,779,216	1,009,791	0	0	0	XXX	XXX	7,402,424	0.6	6,229,570	1,172,853
12.5 NAIC 5.....	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6.....	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals.....	65,867,480	375,841,628	524,351,304	110,076,558	67,991,103	0	XXX	XXX	(b) 1,144,128,073	100.0	786,052,165	358,075,906
12.8 Line 12.7 as a % of Col. 9.....	5.8	32.8	45.8	9.6	5.9	0.0	XXX	XXX	100.0	XXX	68.7	31.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	25,205,376	116,717,007	202,914,691	15,987,080	13,085,396	0	373,909,550	35.3	418,302,323	36.6	373,909,550	XXX
13.2 NAIC 2.....	10,681,927	77,604,906	137,584,736	47,670,922	43,843,787	0	317,386,278	30.0	356,063,040	31.1	317,386,278	XXX
13.3 NAIC 3.....	0	6,083,413	0	0	0	0	6,083,413	0.6	5,457,232	0.5	6,083,413	XXX
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	6,229,570	0.5	0	XXX
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals.....	35,887,303	200,405,327	340,499,427	63,658,002	56,929,183	0	697,379,241	65.9	786,052,165	68.7	697,379,241	XXX
13.8 Line 13.7 as a % of Col. 7.....	5.1	28.7	48.8	9.1	8.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	3.4	18.9	32.2	6.0	5.4	0.0	65.9	XXX	XXX	XXX	65.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	10,855,524	111,761,796	88,495,939	23,961,355	1,247,328	0	236,321,943	22.3	208,335,116	18.2	XXX	236,321,943
14.2 NAIC 2.....	6,234,239	50,636,920	50,014,838	17,578,592	497,926	0	124,962,514	11.8	144,477,158	12.6	XXX	124,962,514
14.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	4,090,779	0.4	XXX	0
14.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	1,172,853	0.1	XXX	0
14.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals.....	17,089,763	162,398,716	138,510,778	41,539,946	1,745,254	0	361,284,457	34.1	358,075,906	31.3	XXX	361,284,457
14.8 Line 14.7 as a % of Col. 7.....	4.7	45.0	38.3	11.5	0.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	1.6	15.3	13.1	3.9	0.2	0.0	34.1	XXX	XXX	XXX	XXX	34.1

S107

(a) Includes \$.....282,628,207 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	0	0	10,885,780	0	0	XXX	10,885,780	1.0	10,872,636	1.0	10,885,780	0
1.02 Residential Mortgage-Backed Securities.....	2,381,836	2,582,972	695,581	49,195	0	XXX	5,709,584	0.5	7,390,309	0.6	5,709,584	0
1.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals.....	2,381,836	2,582,972	11,581,361	49,195	0	XXX	16,595,364	1.6	18,262,945	1.6	16,595,364	0
2. All Other Governments												
2.01 Issuer Obligations.....	0	1,704,920	13,426,965	0	12,225,969	XXX	27,357,854	2.6	29,445,486	2.6	23,819,233	3,538,621
2.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals.....	0	1,704,920	13,426,965	0	12,225,969	XXX	27,357,854	2.6	29,445,486	2.6	23,819,233	3,538,621
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	39,144,034	228,252,747	321,006,445	97,596,330	38,734,211	XXX	724,733,767	68.5	768,525,929	67.2	544,234,736	180,499,031
6.02 Residential Mortgage-Backed Securities.....	90,729	99,847	0	0	0	XXX	190,576	0.0	0	0.0	190,576	0
6.03 Commercial Mortgage-Backed Securities.....	6,962,621	79,386,928	104,268,392	0	0	XXX	190,617,941	18.0	241,220,542	21.1	101,376,345	89,241,596
6.04 Other Loan-Backed and Structured Securities.....	4,397,846	50,776,627	28,727,043	7,552,423	808,741	XXX	92,262,680	8.7	81,623,168	7.1	4,257,471	88,005,209
6.05 Totals.....	50,595,230	358,516,150	454,001,879	105,148,753	39,542,951	XXX	1,007,804,963	95.2	1,091,369,639	95.4	650,059,128	357,745,836
7. Hybrid Securities												
7.01 Issuer Obligations.....	0	0	0	0	6,905,517	XXX	6,905,517	0.7	5,050,000	0.4	6,905,517	0
7.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals.....	0	0	0	0	6,905,517	XXX	6,905,517	0.7	5,050,000	0.4	6,905,517	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SIOIS

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	39,144,034	229,957,667	345,319,189	97,596,330	57,865,697	XXX	769,882,917	72.7	XXX	XXX	585,845,265	184,037,652
11.02 Residential Mortgage-Backed Securities.....	2,472,565	2,682,820	695,581	49,195	0	XXX	5,900,161	0.6	XXX	XXX	5,900,161	0
11.03 Commercial Mortgage-Backed Securities.....	6,962,621	79,386,928	104,268,392	0	0	XXX	190,617,941	18.0	XXX	XXX	101,376,345	89,241,596
11.04 Other Loan-Backed and Structured Securities.....	4,397,846	50,776,627	28,727,043	7,552,423	808,741	XXX	92,262,680	8.7	XXX	XXX	4,257,471	88,005,209
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	52,977,066	362,804,043	479,010,204	105,197,948	58,674,437	0	1,058,663,698	100.0	XXX	XXX	697,379,241	361,284,457
11.09 Line 11.08 as a % of Col. 7.....	5.0	34.3	45.2	9.9	5.5	0.0	100.0	XXX	XXX	XXX	65.9	34.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	40,502,373	289,110,206	319,087,532	98,572,402	66,621,538	XXX	XXX	XXX	813,894,051	71.1	623,700,165	190,193,886
12.02 Residential Mortgage-Backed Securities.....	2,514,232	3,763,146	967,533	145,398	0	XXX	XXX	XXX	7,390,309	0.6	7,390,310	0
12.03 Commercial Mortgage-Backed Securities.....	10,597,047	49,437,243	181,186,252	0	0	XXX	XXX	XXX	241,220,542	21.1	142,764,751	98,455,789
12.04 Other Loan-Backed and Structured Securities.....	12,253,828	33,531,032	23,109,987	11,358,758	1,369,563	XXX	XXX	XXX	81,623,168	7.1	12,196,938	69,426,232
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	65,867,480	375,841,627	524,351,304	110,076,558	67,991,101	0	XXX	XXX	1,144,128,070	100.0	786,052,164	358,075,907
12.09 Line 12.08 as a % of Col. 9.....	5.8	32.8	45.8	9.6	5.9	0.0	XXX	XXX	100.0	XXX	68.7	31.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	33,158,950	177,691,078	254,457,247	63,608,807	56,929,183	XXX	585,845,265	55.3	623,700,165	54.5	585,845,265	XXX
13.02 Residential Mortgage-Backed Securities.....	2,472,565	2,682,820	695,581	49,195	0	XXX	5,900,161	0.6	7,390,310	0.6	5,900,161	XXX
13.03 Commercial Mortgage-Backed Securities.....	106,259	17,433,654	83,836,432	0	0	XXX	101,376,345	9.6	142,764,751	12.5	101,376,345	XXX
13.04 Other Loan-Backed and Structured Securities.....	149,529	2,597,775	1,510,167	0	0	XXX	4,257,471	0.4	12,196,938	1.1	4,257,471	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	35,887,303	200,405,327	340,499,427	63,658,002	56,929,183	0	697,379,241	65.9	786,052,164	68.7	697,379,241	XXX
13.09 Line 13.08 as a % of Col. 7.....	5.1	28.7	48.8	9.1	8.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	3.4	18.9	32.2	6.0	5.4	0.0	65.9	XXX	XXX	XXX	65.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	5,985,084	52,266,590	90,861,942	33,987,523	936,513	XXX	184,037,652	17.4	190,193,886	16.6	XXX	184,037,652
14.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities.....	6,856,362	61,953,274	20,431,960	0	0	XXX	89,241,596	8.4	98,455,789	8.6	XXX	89,241,596
14.04 Other Loan-Backed and Structured Securities.....	4,248,317	48,178,852	27,216,876	7,552,423	808,741	XXX	88,005,209	8.3	69,426,232	6.1	XXX	88,005,209
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	17,089,763	162,398,716	138,510,778	41,539,946	1,745,254	0	361,284,457	34.1	358,075,907	31.3	XXX	361,284,457
14.09 Line 14.08 as a % of Col. 7.....	4.7	45.0	38.3	11.5	0.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	1.6	15.3	13.1	3.9	0.2	0.0	34.1	XXX	XXX	XXX	XXX	34.1

601S

**Sch. DA - Verification
NONE**

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	289,500,067	0	289,212,339	287,728
2. Cost of cash equivalents acquired.....	851,282,231	95,754,612	687,941,361	67,586,258
3. Accrual of discount.....	245,388	245,388	0	0
4. Unrealized valuation increase (decrease).....	1,177	0	1,177	0
5. Total gain (loss) on disposals.....	(13,205)	0	(13,205)	0
6. Deduct consideration received on disposals.....	893,246,607	96,000,000	729,372,622	67,873,985
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	247,769,051	0	247,769,050	1
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	247,769,051	0	247,769,050	1

S115

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

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

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

**Sch. A - Pt. 3
NONE**

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

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

**Sch. B - Pt. 3
NONE**

**Sch. BA - Pt. 1
NONE**

**Sch. BA - Pt. 2
NONE**

**Sch. BA - Pt. 3
NONE**

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	ZR	0	UNITED STATES TREASURY 2.25% NOTE 8/15/2				1	5,954,555	102.850	6,171,540	6,000,000	5,963,986	0	4,261	0	0	2.250	2.330	FA	50,992	135,000	10/02/2017	08/15/2027
912828	3F	5	UNITED STATES TREASURY 2.25% NOTE 11/15/				1	4,904,122	102.850	5,142,950	5,000,000	4,921,794	0	8,884	0	0	2.250	2.470	MN	14,526	112,500	12/26/2017	11/15/2027
0199999	U.S. Government - Issuer Obligations							10,858,677	XXX	11,314,490	11,000,000	10,885,780	0	13,145	0	0	XXX	XXX	XXX	65,518	247,500	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36176F	ZZ	7	GNMA REV MTG ADJ PT 9/1/2061			4	1	48,924	104.780	47,050	44,900	45,562	0	406	0	0	4.110	2.900	MON	154	1,907	11/01/2019	09/01/2061
36230R	NF	9	GNMA REV MTG ADJ PT 10/1/2061			4	1	1,291	110.900	1,313	1,184	1,263	0	77	0	0	4.700	2.820	MON	5	52	07/01/2019	10/01/2061
83162C	TG	8	SBA 4.11% 2010-20E 5/1/2030			4	1	2,498,373	106.390	2,494,903	2,344,877	2,400,563	0	(13,052)	0	0	4.110	2.910	MN	16,062	96,374	11/30/2011	05/01/2030
83162C	TP	8	SBA 3.11% 2010-20J 10/1/2030			2	1	3,303,125	103.140	3,334,843	3,233,286	3,262,196	0	(8,107)	0	0	3.110	2.730	AO	25,139	100,555	11/30/2011	10/01/2030
0299999	U.S. Government - Residential Mortgage-Backed Securities							5,851,713	XXX	5,878,109	5,624,247	5,709,584	0	(20,676)	0	0	XXX	XXX	XXX	41,360	198,888	XXX	XXX
0599999	Total - U.S. Government							16,710,390	XXX	17,192,599	16,624,247	16,595,364	0	(7,531)	0	0	XXX	XXX	XXX	106,878	446,388	XXX	XXX
All Other Governments - Issuer Obligations																							
195325	BD	6	COLOMBIA REPUBLIC OF 8.13% SR UNSEC 5/21		D		2FE	1,957,500	122.780	1,780,328	1,450,000	1,704,920	0	(52,525)	0	0	8.120	3.740	MN	13,090	117,813	10/20/2014	05/21/2024
195325	CU	7	COLOMBIA REPUBLIC OF 5.00% SR UNSEC 6/15		D		2FE	4,638,125	116.180	4,763,688	4,100,000	4,633,397	0	(4,728)	0	0	5.000	4.150	JD	9,111	102,500	08/05/2019	06/15/2045
50064F	AM	6	REPUBLIC OF KOREA 2.75% YANKEE 1/19/2027		D		1FE	519,514	102.340	537,305	525,000	520,968	0	508	0	0	2.750	2.870	JJ	6,497	14,438	01/12/2017	01/19/2027
50066P	AG	5	KOREA NATIONAL OIL CORP 3.38% SR UNSEC 3		D		1FE	3,549,075	105.280	3,684,844	3,500,000	3,538,621	0	(4,761)	0	0	3.370	3.200	MS	30,844	118,125	10/19/2017	03/27/2027
698299	BF	0	PANAMA REPUBLIC OF GOVERNMENT 3.88% SR U		D		2FE	7,106,950	109.090	7,636,563	7,000,000	7,086,032	0	(9,283)	0	0	3.870	3.690	MS	78,361	271,250	10/12/2017	03/17/2028
698299	BG	8	PANAMA REPUBLIC OF GOVERNMENT 4.50% SR U		D		2FE	5,135,000	118.900	5,945,313	5,000,000	5,129,101	0	(2,608)	0	0	4.500	4.330	MN	28,750	225,000	07/17/2017	05/15/2047
718286	BN	6	REPUBLIC OF PHILIPPINES 5.50% SR UNSEC 3		D		2FE	2,392,500	118.620	2,372,500	2,000,000	2,281,343	0	(40,369)	0	0	5.500	3.010	MS	27,806	110,000	02/28/2017	03/30/2026
718286	CB	1	REPUBLIC OF PHILIPPINES 3.70% SR UNSEC 2		D		2FE	2,460,625	113.210	2,830,469	2,500,000	2,463,471	0	1,052	0	0	3.700	3.790	FA	38,285	92,500	02/22/2017	02/02/2042
0699999	All Other Governments - Issuer Obligations							27,759,289	XXX	29,551,010	26,075,000	27,357,853	0	(112,714)	0	0	XXX	XXX	XXX	232,744	1,051,626	XXX	XXX
1099999	Total - All Other Governments							27,759,289	XXX	29,551,010	26,075,000	27,357,853	0	(112,714)	0	0	XXX	XXX	XXX	232,744	1,051,626	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00080Q	AF	2	ABN AMRO BANK NV 4.75% SUB 7/28/2025		D		2FE	3,027,960	108.880	3,266,670	3,000,000	3,017,561	0	(2,719)	0	0	4.750	4.620	JJ	60,563	142,500	11/05/2015	07/28/2025
00115A	AE	9	AEP TRANSMISSION COMPANY LLC 3.10% SR UN				1FE	998,110	103.820	1,038,290	1,000,000	998,565	0	181	0	0	3.100	3.120	JD	2,583	31,000	05/17/2017	12/01/2026
00287Y	BU	2	ABBVIE INC 2.95% SR UNSEC 11/21/2026				2FE	2,996,430	101.680	3,050,430	3,000,000	2,996,425	0	(5)	0	0	2.950	2.960	MN	9,833	0	11/12/2019	11/21/2026
00401M	AA	4	ABU DHABI CRUDE OIL PIPELINE L 3.65% SR		D		1FE	3,952,500	107.120	4,552,813	4,250,000	3,983,727	0	21,186	0	0	3.650	4.440	JD	431	155,125	07/02/2018	11/02/2029
01273P	AA	0	ALBEMARLE WODGINA PTY LTD 3.45% SR UNSEC		C		2FE	1,994,320	100.220	2,004,460	2,000,000	1,994,320	0	0	0	0	3.450	3.480	MN	6,900	0	11/19/2019	11/15/2029
021441	AF	7	ALTERA CORPORATION 4.10% SR UNSEC 11/15/				1FE	2,019,329	107.930	2,110,071	1,955,000	1,987,422	0	(7,680)	0	0	4.100	3.630	MN	10,242	80,155	07/31/2015	11/15/2023
02209S	AL	7	ALTRIA GROUP INC 4.75% SR UNSEC 5/5/2021				2FE	9,702,628	103.570	9,269,873	8,950,000	9,137,665	0	(134,826)	0	0	4.750	3.140	MN	66,131	425,125	07/31/2015	05/05/2021
023135	BC	9	AMAZONCOM INC 3.15% SR UNSEC 8/22/2027				1FE	6,988,110	105.900	7,413,350	7,000,000	6,989,904	0	1,130	0	0	3.150	3.170	FA	79,013	220,500	06/06/2018	08/22/2027
02401@	AA	7	AMERICAN ASSETS TRUST LP 4.04% SR UNSEC				2	2,500,000	102.720	2,568,004	2,500,000	2,500,000	0	0	0	0	4.040	4.060	JAJO	17,114	101,000	09/19/2014	10/31/2021
026874	DF	1	AMERICAN INTERNATIONAL GROUP 4.80% SR UN				2FE	4,492,400	120.110	6,005,900	5,000,000	4,522,872	0	8,413	0	0	4.800	5.500	JJ	114,000	240,000	02/05/2016	07/10/2045
026874	DK	0	AMERICAN INTERNATIONAL GROUP 4.20% SR UN				2FE	5,923,560	110.190	6,611,940	6,000,000	5,929,225	0	5,665	0	0	4.200	4.370	AO	63,000	252,000	02/27/2019	04/01/2028
03040W	AU	9	AMERICAN WATER CAPITAL CORP 3.45% SR UN				2FE	997,790	105.700	1,057,010	1,000,000	997,902	0	112	0	0	3.450	3.470	JD	2,875	18,975	05/06/2019	06/01/2029
03063#	AB	0	AMERICOLD REALTY OPERATING PAR 4.86% SER				2PL	4,000,000	111.090	4,443,762	4,000,000	4,000,000	0	0	0	0	4.860	4.860	JJ	93,420	115,560	11/06/2018	01/08/2029
031100	L*	9	AMETEK INC 3.73% SR UNSEC 9/30/2024				2	3,000,000	104.140	3,124,218	3,000,000	3,000,000	0	0	0	0	3.730	3.730	MS	28,286	111,900	12/13/2018	09/30/2024
032095	AJ	0	AMPHENOL CORP 2.80% SR UNSEC 2/15/2030				2FE	1,709,708	99.330	1,721,476	1,733,000	1,709,782	0	73	0	0	2.800	2.950	FA	14,962	0	12/16/2019	02/15/2030
032654	AN	5	ANALOG DEVICES INC 3.50% SR UNSEC 12/5/2				2FE	993,660	105.100	1,051,030	1,000,000	995,355	0	579	0	0	3.500	3.570	JD	2,528	35,000	11/30/2016	12/05/2026
034863	AT	7	ANGLO AMERICA CA 4.00% SR UNSEC 9/11/202		D		2FE	999,590	104.790	1,047,930	1,000,000	999,624	0	36	0	0	4.000	4.000	MS	12,222	40,000	09/06/2017	09/11/2027
03522A	AH	3	ANHEUSER BUSCH COMPANIES LLC / 4.70% SR				2FE	24,837,537	115.700	28,925,500	25,000,000	24,842,339	0	4,802	0	0	4.700	4.750	FA	489,583	587,500	05/13/2019	02/01/2036

E10

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
035240	AQ	3				2FE	12,831,008	116.04	14,673,890	12,645,000	12,816,143	0	(14,865)	0	0	4.750	4.560	JJ	263,613	300,319	01/16/2019	01/23/2029
037389	AK	9				2FE	1,965,000	127.920	1,918,890	1,500,000	1,809,612	0	(36,558)	0	0	8.200	4.700	JJ	61,538	123,075	05/13/2015	01/01/2027
037833	BW	9				1FE	14,929,500	122.030	18,305,700	15,000,000	14,937,885	0	2,531	0	0	4.500	4.530	FA	240,000	675,000	02/16/2016	02/23/2036
04686J	AA	9				2FE	4,277,347	103.080	4,546,903	4,411,000	4,298,452	0	11,394	0	0	4.120	4.500	JJ	85,417	181,954	02/12/2018	01/12/2028
048303	CF	6				1FE	1,999,140	104.440	2,088,880	2,000,000	1,999,505	0	84	0	0	3.370	3.380	MS	22,500	67,500	08/18/2014	09/01/2024
05367A	AA	1				2FE	4,060,000	103.770	3,632,127	3,500,000	3,579,214	0	(97,162)	0	0	7.120	4.160	AO	52,646	249,375	07/30/2014	10/15/2020
05367A	AD	5				2FE	1,010,150	105.370	937,793	890,000	915,626	0	(19,366)	0	0	6.750	4.370	AO	14,184	60,075	08/20/2014	04/06/2021
05531G	AA	9				1FE	3,732,540	103.780	3,632,440	3,500,000	3,571,623	0	(31,957)	0	0	3.950	2.950	MS	38,019	138,250	08/18/2014	03/22/2022
05565Q	CP	1				1FE	3,000,000	106.650	3,199,560	3,000,000	3,000,000	0	0	0	0	3.810	3.810	FA	44,815	114,420	02/05/2014	02/10/2024
05565Q	DF	2				1FE	1,916,640	103.450	2,069,126	2,000,000	1,937,966	0	7,636	0	0	3.010	3.510	JJ	27,656	60,340	02/08/2017	01/16/2027
05565Q	DM	7				1FE	2,582,350	106.050	2,651,435	2,500,000	2,565,905	0	(8,239)	0	0	3.580	3.160	AO	19,186	89,700	12/19/2017	04/14/2027
05565Q	DN	5				1FE	1,000,000	105.280	1,052,830	1,000,000	1,000,000	0	0	0	0	3.270	3.270	MS	9,291	32,790	09/14/2017	09/19/2027
05578Q	AA	1				2FE	3,094,503	110.720	3,211,112	2,900,000	2,999,193	0	(23,315)	0	0	5.700	4.700	AO	31,683	165,300	07/31/2015	10/22/2023
06051G	GC	7				2FE	7,019,530	108.560	7,599,480	7,000,000	7,016,022	0	(1,998)	0	0	4.180	4.140	MN	29,281	292,810	02/21/2018	11/25/2027
06051G	GF	0				1FE	5,182,600	107.530	5,376,750	5,000,000	5,146,442	0	(18,130)	0	0	3.820	3.350	JJ	85,509	191,200	12/18/2017	01/20/2028
06406H	DA	4				1FE	2,999,970	103.910	3,117,570	3,000,000	2,999,928	0	0	0	0	3.000	3.000	FA	31,750	90,000	03/04/2015	02/24/2025
06738E	BD	6				2FE	1,041,170	112.820	1,128,270	1,000,000	1,038,736	0	(2,434)	0	0	4.970	4.410	MN	6,215	49,720	05/10/2019	05/16/2029
06739F	FU	0				2FE	26,282,349	111.030	22,068,206	19,875,000	21,595,492	0	(1,133,638)	0	0	10.170	3.960	JD	106,773	2,023,176	07/31/2015	06/12/2021
07086*	AA	0				2PL	4,500,000	108.350	4,875,940	4,500,000	4,500,000	0	0	0	0	4.590	4.610	MJSD	574	206,550	12/05/2017	05/03/2033
07274E	AG	8				2FE	4,950,550	102.910	5,145,600	5,000,000	4,974,097	0	4,875	0	0	3.370	3.490	AO	38,906	168,750	10/01/2014	10/08/2024
092113	AH	2				2FE	5,195,490	106.050	5,302,700	5,000,000	5,095,872	0	(23,987)	0	0	4.250	3.680	MN	18,299	212,500	07/31/2015	11/30/2023
101137	AS	6				2FE	6,826,260	109.870	7,691,180	7,000,000	6,844,093	0	15,579	0	0	4.000	4.320	MS	93,333	280,000	11/06/2018	03/01/2028
101137	AX	5				2FE	4,983,200	110.690	5,534,700	5,000,000	4,984,188	0	988	0	0	4.000	4.040	MS	66,667	103,333	02/21/2019	03/01/2029
110122	CB	2				1FE	793,400	107.120	856,976	800,000	793,773	0	373	0	0	3.400	3.490	JJ	17,000	0	05/07/2019	07/26/2029
125523	AH	3				2FE	4,430,480	110.960	4,438,760	4,000,000	4,428,750	0	(1,730)	0	0	4.370	2.940	AO	36,944	0	12/13/2019	10/15/2028
125523	AL	4				2FE	2,032,408	102.210	2,044,320	2,000,000	2,026,350	0	(6,058)	0	0	4.500	3.090	MS	26,500	0	10/11/2019	03/15/2021
12717@	AA	5				2PL	3,990,358	97.440	3,888,302	3,990,358	3,990,358	0	0	0	0	3.860	3.890	MON	8,985	22,676	09/18/2019	11/10/2041
139859	AB	8				1FE	3,889,219	110.000	3,190,058	2,900,000	3,151,948	0	(149,065)	0	0	8.750	3.200	FA	95,861	253,750	09/12/2014	08/15/2021
14040H	CA	1				2FE	525,405	106.150	530,795	500,000	523,872	0	(1,533)	0	0	3.900	2.630	JJ	8,233	0	09/19/2019	01/29/2024
166754	AP	6				1FE	2,472,596	104.630	2,437,879	2,330,000	2,469,084	0	(3,512)	0	0	3.400	2.420	JD	6,602	39,610	10/23/2019	12/01/2026
20030N	CA	7				1FE	1,575,960	104.870	1,573,095	1,500,000	1,575,531	0	(429)	0	0	3.150	2.440	FA	17,850	0	12/11/2019	02/15/2028
20259B	AA	9				2FE	7,663,355	116.000	7,540,130	6,500,000	7,143,339	0	(153,484)	0	0	8.120	5.160	MS	149,635	528,125	06/01/2016	09/19/2023
209111	FG	3				1FE	2,242,755	117.430	2,636,348	2,245,000	2,242,881	0	41	0	0	4.500	4.500	JD	8,419	101,025	11/12/2015	12/01/2045
210518	CW	4				1FE	3,995,920	104.030	4,161,532	4,000,000	3,997,683	0	366	0	0	3.120	3.130	FA	42,014	125,000	08/11/2014	08/31/2024
21684A	AA	4				2FE	6,149,711	108.420	6,456,709	5,955,000	6,054,800	0	(23,052)	0	0	4.620	4.150	JD	22,952	275,419	07/31/2015	12/01/2023
21684A	AC	0				2FE	3,082,110	108.660	3,260,010	3,000,000	3,052,616	0	(8,252)	0	0	4.370	4.020	FA	53,594	131,250	03/16/2016	08/04/2025
21688A	AE	2				1FE	1,287,159	106.180	1,290,184	1,215,000	1,262,102	0	(8,046)	0	0	3.370	2.590	MN	4,556	41,006	10/13/2016	05/21/2025
22546Q	AP	2				1FE	998,990	106.240	1,062,460	1,000,000	999,450	0	98	0	0	3.620	3.630	MS	11,278	36,250	10/02/2014	09/09/2024
25272K	AK	9				2FE	7,996,160	115.450	9,236,320	8,000,000	7,997,196	0	310	0	0	6.020	6.020	JD	21,404	481,600	05/17/2016	06/15/2026
278062	AG	9				2FE	1,000,000	104.040	1,040,450	1,000,000	1,000,000	0	0	0	0	3.100	3.100	MS	9,137	31,030	09/06/2017	09/15/2027
278642	AK	9				2FE	9,977,900	101.210	10,121,800	10,000,000	9,994,469	0	3,277	0	0	2.870	2.910	FA	119,792	287,500	07/23/2014	08/01/2021

E10.1

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278865	AL	4	ECOLAB INC 4.35% SR UNSEC 12/8/2021			1FE	3,738,530	104.670	3,630,233	3,468,000	3,555,894	0	(43,487)	0	0	4.350	2.990	JD	9,638	150,858	07/31/2015	12/08/2021
29135L	AA	8	EMIRATE OF ABU DHABI 3.13% SR UNSEC 10/1			1FE	2,984,190	104.700	3,141,000	3,000,000	2,987,193	0	1,420	0	0	3.120	3.180	AO	20,833	93,750	10/03/2017	10/11/2027
29252B	AA	7	ENBRIDGE PIPELINES SOUTHERN L 3.98% Sr N			1PL	3,283,667	108.580	3,565,460	3,283,667	3,283,667	0	0	0	0	3.980	3.980	JD	363	130,690	07/28/2014	06/30/2040
29273R	AN	9	ENERGY TRANSFER OPERATING LP 4.65% SR UN			2FE	2,045,172	102.700	2,054,000	2,000,000	2,010,427	0	(8,501)	0	0	4.650	4.190	JD	7,750	93,000	07/31/2015	06/01/2021
29273R	AY	5	ENERGY TRANSFER OPERATING LP 4.90% SR UN			2FE	3,244,189	107.150	3,482,603	3,250,000	3,246,774	0	668	0	0	4.900	4.920	FA	66,354	159,250	07/31/2015	02/01/2024
29364W	AW	8	ENTERGY LOUISIANA LLC 3.25% SR SEC 4/1/2			1FE	6,067,679	104.820	6,289,320	6,000,000	6,053,792	0	(5,834)	0	0	3.250	3.120	AO	48,750	195,000	07/26/2017	04/01/2028
294429	AQ	8	EQUIFAX INC 2.60% SR UNSEC 12/1/2024			2FE	1,330,054	100.490	1,339,532	1,333,000	1,330,097	0	43	0	0	2.600	2.640	JD	4,043	0	11/15/2019	12/01/2024
30212P	AQ	8	EXPEDIA INC 3.25% SR UNSEC 2/15/2030			2FE	7,028,210	96.470	6,753,460	7,000,000	7,027,727	0	(483)	0	0	3.250	3.200	FA	64,458	0	10/24/2019	02/15/2030
31620R	AF	2	FIDELITY NATIONAL FINL INC 5.50% SR UNSE			2FE	573,902	108.250	584,572	540,000	553,992	0	(4,850)	0	0	5.500	4.450	MS	9,900	29,700	07/31/2015	09/01/2022
337915	AA	0	HUNTINGTON BANCSHARES INC 4.35% SUBHOLD			2FE	2,209,684	105.450	2,272,605	2,155,000	2,179,413	0	(7,305)	0	0	4.350	3.950	FA	38,278	93,743	07/31/2015	02/04/2023
34487#	AB	3	FOOTBALL CLUB TERM NOTES 2029 3.72% SERI			1FE	3,000,000	106.340	3,190,387	3,000,000	3,000,000	0	0	0	0	3.720	3.680	OCT	27,280	113,770	09/24/2014	10/20/2024
345397	WF	6	FORD MOTOR CREDIT COMPANY LLC 4.25% SR U			3FE	6,202,797	103.390	6,203,880	6,000,000	6,083,413	0	(28,737)	0	0	4.250	3.700	MS	71,542	255,000	07/31/2015	09/20/2022
349553	AM	9	FORTIS INC 3.06% SR UNSEC 10/4/2026		A	2FE	1,858,000	102.130	1,897,594	1,858,000	1,858,000	0	0	0	0	3.050	3.050	AO	13,717	56,762	06/28/2017	10/04/2026
361841	AL	3	GLP CAPITAL LP / GLP FINANCING 5.30% SR			2FE	781,417	111.150	788,117	709,000	779,570	0	(1,847)	0	0	5.300	3.940	JJ	17,327	0	09/18/2019	01/15/2029
361841	AP	4	GLP CAPITAL LP / GLP FINANCING 4.00% SR			2FE	604,422	102.410	614,490	600,000	604,277	0	(145)	0	0	4.000	3.910	JJ	8,133	0	08/21/2019	01/15/2030
37045V	AK	6	GENERAL MOTORS CO 6.60% SR UNSEC 4/1/203			2FE	9,992,000	117.940	11,794,300	10,000,000	9,992,693	0	200	0	0	6.600	6.600	AO	165,000	660,000	02/18/2016	04/01/2036
375558	BD	4	GILEAD SCIENCES INC 4.75% SR UNSEC 3/1/2			1FE	1,102,789	120.190	1,256,038	1,045,000	1,098,715	0	(1,112)	0	0	4.750	4.410	MS	16,546	49,638	02/24/2016	03/01/2046
38141G	VM	3	GOLDMAN SACHS GROUP INC/THE 4.00% SR UNS			1FE	5,274,700	106.660	5,333,250	5,000,000	5,135,588	0	(29,881)	0	0	4.000	3.290	MS	65,556	200,000	01/12/2015	03/03/2024
38148L	AE	6	GOLDMAN SACHS GROUP INC/THE 3.75% SR UNS			2FE	6,884,290	106.150	7,430,710	7,000,000	6,931,056	0	11,227	0	0	3.750	3.950	MN	28,438	262,500	07/16/2015	05/22/2025
404280	AP	4	HSBC HOLDINGS PLC 4.25% SUB 3/14/2024		D	1FE	1,698,874	106.240	1,747,763	1,645,000	1,671,058	0	(5,628)	0	0	4.250	3.830	MS	20,780	69,913	08/20/2014	03/14/2024
42250P	AA	1	HEALTHPEAK PROPERTIES INC 3.00% REIT 1/1			2FE	4,982,000	100.070	5,003,950	5,000,000	4,982,068	0	68	0	0	3.000	3.040	JJ	16,667	0	11/06/2019	01/15/2030
428236	BV	4	HP INC 4.65% SR UNSEC 12/9/2021			2FE	6,340,149	104.440	6,266,520	6,000,000	6,112,106	0	(54,891)	0	0	4.650	3.640	JD	17,050	279,000	07/31/2015	12/09/2021
431282	AP	7	HIGHWOODS REALTY LP 3.88% SR UNSEC 3/1/2			2FE	2,980,770	105.290	3,158,820	3,000,000	2,985,432	0	1,712	0	0	3.870	3.950	MS	38,750	116,250	02/14/2017	03/01/2027
437076	BL	5	HOME DEPOT INC 2.00% SR UNSEC 4/1/2021			1FE	4,982,200	100.300	5,015,400	5,000,000	4,995,451	0	3,506	0	0	2.000	2.070	AO	25,000	100,000	02/03/2016	04/01/2021
44106M	AV	4	HOSPITALITY PROPERTIES TRUST 5.25% SR UN			2FE	1,074,360	105.230	1,052,330	1,000,000	1,055,632	0	(8,632)	0	0	5.250	4.130	FA	19,833	52,500	10/05/2017	02/15/2026
44701Q	BE	1	HUNTSMAN INTERNATIONAL LLC 4.50% SR UNSE			2FE	10,875,700	106.520	11,717,310	11,000,000	10,883,799	0	8,099	0	0	4.500	4.640	MN	82,500	313,500	02/27/2019	05/01/2029
449786	AY	8	ING BANK NV 5.80% SUB 9/25/2023		D	2FE	1,952,792	111.100	1,988,726	1,790,000	1,871,742	0	(19,740)	0	0	5.800	4.450	MS	27,685	103,820	07/31/2015	09/25/2023
45665Q	AF	0	INFINITY PROP & CASUALTY 5.00% SR UNSEC			2FE	4,037,933	106.180	4,045,719	3,810,000	3,904,365	0	(32,322)	0	0	5.000	4.020	MS	53,975	190,500	07/31/2015	09/19/2022
458140	AJ	9	INTEL CORP 3.30% SR UNSEC 10/1/2021			1FE	12,230,697	102.810	12,337,320	12,000,000	12,045,976	0	(25,399)	0	0	3.300	3.070	AO	99,000	396,000	11/30/2011	10/01/2021
458140	AQ	3	INTEL CORP 2.45% SR UNSEC 7/29/2020			1FE	4,973,481	100.360	4,867,654	4,850,000	4,866,528	0	(28,254)	0	0	2.450	1.850	JJ	50,171	118,825	02/09/2016	07/29/2020
46625H	JC	5	JPMORGAN CHASE & CO 4.35% SR UNSEC 8/15/			1FE	3,914,280	103.850	3,738,780	3,600,000	3,678,531	0	(46,640)	0	0	4.350	2.960	FA	59,160	156,600	08/08/2014	08/15/2021
46625H	JZ	4	JPMORGAN CHASE & CO 4.13% LT2 12/15/2026			1FE	15,501,300	109.750	16,463,100	15,000,000	15,323,806	0	(40,047)	0	0	4.120	3.760	JD	27,500	618,750	03/23/2015	12/15/2026
482480	AG	5	KLA TENCOR CORP 4.10% SR UNSEC 3/15/2029			2FE	1,023,600	109.350	1,093,570	1,000,000	1,022,279	0	(1,321)	0	0	4.100	3.800	MS	12,072	19,931	05/09/2019	03/15/2029
49338L	AB	9	KEYSIGHT TECHNOLOGIES INC 4.55% SR UNSEC			2FE	2,176,920	109.040	2,180,840	2,000,000	2,173,521	0	(3,399)	0	0	4.550	2.530	AO	15,419	0	11/25/2019	10/30/2024
49338L	AF	0	KEYSIGHT TECHNOLOGIES INC 3.00% SR UNSEC			2FE	4,995,700	100.490	5,024,550	5,000,000	4,995,638	0	(62)	0	0	3.000	3.010	AO	28,750	0	10/07/2019	10/30/2029
49427R	AL	6	KILROY REALTY LP 4.38% REIT 10/1/2025			2FE	1,052,030	108.740	1,087,450	1,000,000	1,038,454	0	(6,217)	0	0	4.370	3.590	AO	10,938	43,750	10/05/2017	10/01/2025
502431	AF	6	L3HARRIS TECHNOLOGIES INC 2.90% SR UNSEC			2FE	1,994,620	101.340	2,026,960	2,000,000	1,994,631	0	11	0	0	2.900	2.930	JD	5,478	0	11/13/2019	12/15/2029
512807	AS	7	LAM RESEARCH CORP 3.75% SR UNSEC 3/15/20			2FE	2,417,153	107.470	2,418,188	2,250,000	2,408,942	0	(8,210)	0	0	3.750	2.480	MS	24,844	44,766	08/28/2019	03/15/2026
517834	AF	4	LAS VEGAS SANDS 3.90% SR UNSEC 8/8/2029			2FE	6,979,840	104.720	7,330,610	7,000,000	6,980,352	0	512	0	0	3.900	3.930	FA	114,508	0	07/29/2019	08/08/2029
517834	AH	0	LAS VEGAS SANDS 2.90% SR UNSEC 6/25/2025			2FE	1,398,250	101.210	1,417,052	1,400,000	1,398,255	0	5	0	0	2.900	2.920	JD	4,060	0	11/21/2019	06/25/2025
52107Q	AJ	4	LAZARD GROUP LLC 4.50% SR UNSEC 9/19/202			1FE	6,162,442	111.030	6,439,914	5,800,000	6,146,715	0	(15,727)	0	0	4.500	3.670	MS	73,950	130,500	07/16/2019	09/19/2028

E10.2

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53621@	AS	5				2IF	6,000,000	92.250	5,535,548	6,000,000	6,000,000	0	0	0	3.250	3.250	AO	41,167	0	09/24/2019	10/15/2034	
539439	AM	1				2FE	5,643,403	108.440	6,338,610	5,845,000	5,703,090	0	19,985	0	4.580	5.060	JD	15,623	267,818	11/09/2016	12/10/2025	
539830	AZ	2				1FE	7,292,505	120.280	8,263,442	6,870,000	7,254,426	0	(10,367)	0	4.850	4.440	MS	98,107	333,195	02/04/2016	09/15/2041	
552081	AK	7				2FE	3,030,300	112.930	2,964,544	2,625,000	2,888,059	0	(60,250)	0	5.750	3.090	AO	31,865	150,938	07/26/2017	04/15/2024	
55336V	AL	4				2FE	4,965,200	108.050	5,402,550	5,000,000	4,966,532	0	542	0	5.200	5.240	MS	86,667	260,000	02/07/2017	03/01/2047	
564759	PS	1				1FE	14,901,007	100.050	14,682,658	14,674,000	14,674,000	0	0	0	3.020	(2.280)	MON	2,462	520,799	07/31/2015	12/28/2020	
56585A	AD	4				2FE	1,014,896	103.550	1,035,580	1,000,000	1,002,210	0	(1,853)	0	5.120	4.920	MS	17,083	51,250	11/30/2011	03/01/2021	
570535	AK	0				2FE	5,386,458	106.550	5,327,500	5,000,000	5,150,942	0	(56,681)	0	4.900	3.620	JJ	122,500	245,000	07/31/2015	07/01/2022	
57169*	BH	9				1	5,000,000	107.450	5,372,711	5,000,000	5,000,000	0	0	0	3.630	3.630	MS	46,383	181,500	03/09/2017	03/29/2029	
58155Q	AD	5				2FE	8,411,723	102.310	7,924,297	7,745,000	7,867,191	0	(129,518)	0	4.750	2.990	MS	122,629	367,888	07/31/2015	03/01/2021	
58933Y	AR	6				1FE	14,341,650	103.670	15,550,800	15,000,000	14,622,375	0	66,788	0	2.750	3.280	FA	161,563	412,500	07/16/2015	02/10/2025	
594918	BY	9				1FE	4,982,250	106.990	5,349,900	5,000,000	4,986,704	0	1,621	0	3.300	3.340	FA	66,458	165,000	01/30/2017	02/06/2027	
60871R	AG	5				2FE	3,033,300	101.120	3,033,870	3,000,000	3,023,038	0	(3,290)	0	3.000	2.860	JJ	41,500	90,000	09/29/2016	07/15/2026	
617446	7Y	9				2FE	524,870	109.350	546,785	500,000	515,779	0	(2,039)	0	4.350	3.810	MS	6,827	21,750	03/18/2015	09/08/2026	
61747W	AL	3				1FE	8,038,660	105.320	7,373,030	7,000,000	7,253,707	0	(154,892)	0	5.500	3.120	JJ	163,625	385,000	07/25/2014	07/28/2021	
61945C	AD	5				2FE	5,167,850	113.850	5,692,650	5,000,000	5,147,286	0	(7,520)	0	5.450	5.140	MN	34,819	272,500	02/09/2017	11/15/2033	
628530	BC	0				2FE	3,119,400	109.770	3,293,190	3,000,000	3,110,766	0	(2,411)	0	5.400	5.120	MN	14,400	162,000	05/05/2016	11/29/2043	
65473Q	BD	4				2FE	11,709,700	127.290	12,729,300	10,000,000	11,648,355	0	(35,969)	0	5.650	4.530	FA	235,417	565,000	04/02/2018	02/01/2045	
655044	AP	0				2FE	1,026,800	105.500	1,055,000	1,000,000	1,025,419	0	(1,381)	0	3.850	3.470	JJ	17,753	19,250	07/02/2019	01/15/2028	
682134	AC	5				2FE	2,882,840	101.460	2,739,420	2,700,000	2,724,008	0	(37,796)	0	4.450	2.990	FA	45,390	120,150	07/31/2015	08/15/2020	
68245J	AB	6				1FE	2,026,940	105.470	2,109,497	2,000,000	2,012,545	0	(4,073)	0	4.600	4.360	MN	13,289	92,000	03/31/2016	11/09/2022	
693476	BL	6				1FE	3,262,500	101.490	3,044,850	3,000,000	3,027,224	0	(43,671)	0	4.370	2.860	FA	51,042	131,250	03/25/2014	08/11/2020	
695156	AQ	2				2FE	4,178,629	107.400	4,296,280	4,000,000	4,087,003	0	(22,229)	0	4.500	3.840	MN	30,000	180,000	07/31/2015	11/01/2023	
717081	DX	8				1FE	4,992,650	100.420	5,021,351	5,000,000	4,997,804	0	1,486	0	1.950	1.980	JD	7,583	97,500	05/31/2016	06/03/2021	
74264*	AC	0				1	4,357,558	106.030	4,771,626	4,500,000	4,395,423	0	14,336	0	3.750	4.170	AO	42,188	168,750	03/30/2017	04/01/2026	
74338*	AA	6				1	6,986,802	107.790	7,531,615	6,986,802	6,986,802	0	0	0	4.030	4.060	MON	12,527	281,065	06/27/2018	11/15/2039	
74340X	AW	1				1FE	9,145,031	107.060	9,636,210	9,000,000	9,068,675	0	(18,876)	0	4.250	4.000	FA	144,500	382,500	07/31/2015	08/15/2023	
74351@	AA	6				1	5,000,000	108.240	5,412,171	5,000,000	5,000,000	0	0	0	4.060	4.100	MON	11,862	177,931	08/16/2018	07/10/2040	
74456Q	BL	9				1FE	9,448,608	104.170	10,000,416	9,600,000	9,511,319	0	14,871	0	3.000	3.180	MN	36,800	288,000	07/16/2015	05/15/2025	
747525	AU	7				1FE	4,986,900	105.210	5,260,500	5,000,000	4,989,777	0	1,191	0	3.250	3.280	MN	18,507	162,500	05/19/2017	05/20/2027	
75968N	AD	3				1FE	5,384,982	105.520	5,761,610	5,460,000	5,389,494	0	4,512	0	3.600	3.760	AO	41,496	105,378	03/28/2019	04/15/2029	
760761	AD	8				2FE	4,465,508	106.110	4,244,720	4,000,000	4,148,305	0	(75,764)	0	5.250	3.190	MN	26,833	210,000	07/31/2015	11/15/2021	
76169#	AN	3				2PL	5,000,000	108.750	5,437,744	5,000,000	5,000,000	0	0	0	4.600	4.600	JJ	109,250	115,000	11/15/2018	01/10/2029	
78403D	AN	0				1FE	7,800,000	101.010	7,879,505	7,800,000	7,800,000	0	0	0	2.830	2.850	MON	9,217	57,145	09/10/2019	01/15/2025	
785592	AS	5				2FE	5,214,314	110.250	5,512,700	5,000,000	5,162,251	0	(20,405)	0	5.000	4.430	MS	73,611	250,000	05/10/2017	03/15/2027	
82939C	AH	0				1FE	959,040	99.680	996,875	1,000,000	968,314	0	4,131	0	2.750	3.270	MS	7,028	27,500	09/12/2017	09/29/2026	
83367T	BR	9				2FE	3,152,511	108.260	3,605,324	3,330,000	3,212,302	0	16,484	0	4.750	5.450	MN	16,257	158,175	01/29/2016	11/24/2025	
85628U	AF	3				2FE	2,077,400	107.370	2,147,500	2,000,000	2,038,366	0	(7,982)	0	4.870	4.370	AO	20,042	97,500	08/18/2014	04/17/2024	
857477	AN	3				1FE	7,991,840	105.450	8,436,320	8,000,000	7,995,541	0	799	0	3.300	3.310	JD	11,000	264,000	12/10/2014	12/16/2024	
863667	AN	1				1FE	6,692,630	106.540	7,458,220	7,000,000	6,734,462	0	36,697	0	3.500	4.200	MS	72,139	245,000	11/07/2018	03/15/2026	
86960B	AL	6				1FE	3,000,000	100.670	3,020,220	3,000,000	3,000,000	0	0	0	2.450	2.450	MS	18,579	73,500	03/23/2016	03/30/2021	

E10.3

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
874060	AW	6	TAKEDA PHARMACEUTICAL CO LTD 5.00% SR UN.....	D	1	2FE	3,984,486	116.510	4,660,600	4,000,000	3,984,466	0	(20)	0	0	5.000	5.050	MN	19,444	0	12/13/2019	11/26/2028
87938W	AR	4	TELEFONICA EMISIONES SAU 4.57% SR UNSEC.....	D	1	2FE	5,797,962	107.600	5,918,110	5,500,000	5,638,344	0	(38,477)	0	0	4.570	3.750	AO	44,684	251,350	07/31/2015	04/27/2023
87971M	BD	4	TELUS CORPORATION 2.80% SR UNSEC 2/16/20.....	A	1	2FE	2,975,670	100.850	3,025,650	3,000,000	2,982,487	0	2,177	0	0	2.800	2.890	FA	31,500	84,000	09/14/2016	02/16/2027
883556	BF	8	THERMO FISHER SCIENTIFIC INC 4.15% SR UN.....	D	1	2FE	583,255	107.320	595,643	555,000	567,904	0	(3,091)	0	0	4.150	3.490	FA	9,597	23,033	08/21/2014	02/01/2024
883556	BR	2	THERMO FISHER SCIENTIFIC INC 2.95% SR UN.....	D	1	2FE	978,850	102.920	1,029,210	1,000,000	983,542	0	2,158	0	0	2.950	3.220	MS	8,358	29,500	10/05/2017	09/19/2026
89153V	AT	6	TOTAL CPTL INTL SA COMPANY 2.83% SR UNSE.....	D	1	1FE	1,000,000	102.800	1,028,050	1,000,000	1,000,000	0	0	0	0	2.820	2.820	JJ	13,438	0	07/08/2019	01/10/2030
89566E	A#	5	TRI STATE GENERATION AND TRANS 3.90% SR.....	D	1	1FE	5,000,000	105.810	5,290,534	5,000,000	5,000,000	0	0	0	0	3.900	3.900	AO	48,750	195,000	10/16/2014	10/01/2033
902613	AA	6	UBS GROUP AG 3.13% SR UNSEC 8/13/2030.....	D	2	1FE	1,000,000	102.160	1,021,600	1,000,000	1,000,000	0	0	0	0	3.120	3.120	FA	11,983	0	08/06/2019	08/13/2030
90265E	AQ	3	UDR INC 3.20% SR UNSEC 1/15/2030.....	D	1	2FE	996,620	102.150	1,021,580	1,000,000	996,754	0	134	0	0	3.200	3.230	JJ	15,911	0	06/25/2019	01/15/2030
906548	CK	6	UNION ELECTRIC CO 3.50% SR SEC 4/15/2024.....	D	1	1FE	10,064,939	105.090	10,404,603	9,900,000	9,984,204	0	(19,196)	0	0	3.500	3.270	AO	73,150	346,500	07/16/2015	04/15/2024
906548	CN	0	UNION ELECTRIC CO 4.00% SR SEC 4/1/2048.....	D	1	1FE	2,489,175	111.660	2,791,500	2,500,000	2,489,374	0	197	0	0	4.000	4.020	AO	25,000	100,000	04/03/2018	04/01/2048
91324P	DS	8	UNITEDHEALTH GROUP INC 2.88% SR UNSEC 8/.....	D	1	1FE	299,919	102.890	308,694	300,000	299,918	0	(1)	0	0	2.870	2.870	FA	3,738	0	07/23/2019	08/15/2029
92928Q	AF	5	WEA FINANCE LLC 3.50% SR UNSEC 6/15/2029.....	D	1	1FE	7,449,825	103.760	7,782,225	7,500,000	7,452,115	0	2,290	0	0	3.500	3.580	JD	11,667	134,896	06/05/2019	06/15/2029
92940P	AD	6	WRKCO INC 4.90% SR UNSEC 3/15/2029.....	D	1	2FE	1,644,900	113.790	1,706,940	1,500,000	1,638,290	0	(6,610)	0	0	4.900	3.680	MS	21,642	36,750	06/25/2019	03/15/2029
931427	AQ	1	WALGREENS BOOTS ALLIANCE INC 3.45% SR UN.....	D	1	2FE	9,974,800	101.690	10,169,500	10,000,000	9,982,643	0	2,347	0	0	3.450	3.480	JD	28,750	345,000	05/26/2016	06/01/2026
M28505	AC	5	DP WORLD PLC 5.63% SR UNSEC 9/25/2048.....	D	1	2FE	464,000	115.530	462,125	400,000	463,776	0	(224)	0	0	5.620	4.610	MS	6,000	0	10/17/2019	09/25/2048
Q0458*	AD	1	AQUASURE FINANCE PTY LTD 3.28% SER 2015A.....	D	1	2FE	7,000,000	100.620	7,043,413	7,000,000	7,000,000	0	0	0	0	3.280	3.280	JJ	107,784	229,600	04/15/2015	07/12/2027
Q6568@	AC	5	NETWORK FINANCE COMPANY PTY LT 3.70% SER.....	D	1	2FE	5,000,000	98.850	4,942,897	5,000,000	5,000,000	0	0	0	0	3.700	3.700	AO	45,222	185,000	11/16/2017	02/14/2033
Q8806#	AB	3	TABCORP INVESTMENTS NO 4 PTY 4.72% Ser D.....	D	1	2FE	5,000,000	109.310	5,465,816	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	12,456	236,000	03/22/2018	06/12/2028
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						736,868,294	XXX	769,299,343	716,721,827	724,733,764	0	(2,795,351)	0	0	XXX	XXX	XXX	7,319,355	26,437,845	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
74955D	AA	9	RGS AEGCO FDG CORP 9.81% DEBENTURES 12/7.....	D	4	2FE	208,378	102.600	185,451	180,746	190,576	0	(6,052)	0	0	9.810	5.090	JD	1,182	17,731	07/31/2015	12/07/2021
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						208,378	XXX	185,451	180,746	190,576	0	(6,052)	0	0	XXX	XXX	XXX	1,182	17,731	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
05490A	AA	1	BB-UBS TRUST 2012-TFT 2.89% A 6/1/2030.....	D	4	1FM	4,422,360	99.980	4,606,490	4,607,000	4,591,461	0	32,026	0	0	2.890	3.630	MON	11,104	133,244	04/01/2014	06/01/2030
05525B	AA	8	BOA ML LRG LN INC 2013-WBRK ADJ A 3/1/20.....	D	4	1FM	2,033,672	103.380	2,067,771	2,000,000	2,022,178	0	(4,343)	0	0	3.530	3.350	MON	5,891	71,668	02/14/2017	03/01/2037
05526Q	AA	4	BANC OF AMERICA 2015 200P 3.22% A 4/1/20.....	D	4	1FM	4,929,297	103.680	5,184,218	5,000,000	4,956,322	0	6,435	0	0	3.210	3.390	MON	13,408	160,900	07/15/2015	04/01/2033
06427D	AS	2	BANC OF A COMM MTGE 2017 BNK3 3.57% A4 2.....	D	4	1FM	10,299,208	106.700	10,670,310	10,000,000	10,217,643	0	(29,222)	0	0	3.570	3.220	MON	29,783	357,400	02/02/2017	02/01/2050
065403	BC	0	BANK 2019 BN17 3.71% A4 4/1/2052.....	D	4	1FM	4,119,672	108.540	4,341,608	4,000,000	4,111,675	0	(7,997)	0	0	3.710	3.360	MON	12,380	99,040	03/21/2019	04/01/2052
06540T	AD	2	BANK 2018 BN11 4.05% A3 3/1/2061.....	D	4	1FM	1,029,967	110.350	1,103,539	1,000,000	1,025,381	0	(2,762)	0	0	4.040	3.690	MON	3,372	40,460	04/13/2018	03/01/2061
12515D	AR	5	CD COMM MTG TR 2017 CD4 3.51% A4 5/1/205.....	D	4	1FM	10,299,921	106.370	10,637,350	10,000,000	10,226,123	0	(28,862)	0	0	3.510	3.160	MON	29,283	351,400	04/28/2017	05/01/2050
12591Q	AR	3	COMM MTG TR 2014 UBS4 3.69% A5 8/1/2047.....	D	4	1FM	508,672	105.510	527,558	500,000	504,123	0	(929)	0	0	3.690	3.490	MON	1,539	18,470	09/22/2014	08/01/2047
12592F	AA	3	COMM MTG TR 2014 27 ADJ A 8/1/2049.....	D	4	1FM	7,004,364	105.330	7,162,850	6,800,000	6,890,374	0	(31,328)	0	0	3.610	3.340	MON	20,464	248,979	01/23/2015	08/01/2049
12592T	AA	3	COMM MTG TR 2015 3BP 3.18% A 2/1/2035.....	D	4	1FM	7,418,945	103.540	7,765,507	7,500,000	7,430,653	0	11,019	0	0	3.170	3.380	MON	19,863	238,350	10/04/2018	02/01/2035
12624P	AE	5	COMM MTGE PT CERT 2012-CR3 2.82% A3 10/1.....	D	4	1FM	2,659,284	101.230	2,573,883	2,542,488	2,592,263	0	(19,581)	0	0	2.820	1.990	MON	5,979	71,806	06/28/2016	10/01/2045
12624U	AC	8	COMM MTGE TR 2013-GAM 3.37% A2 2/1/2028.....	D	4	1FM	3,376,638	100.420	3,499,951	3,485,000	3,464,712	0	15,037	0	0	3.360	3.850	MON	9,778	117,340	07/01/2013	02/01/2028
12625E	AA	7	COMM MTGE TR 2013 SFS 1.87% A1 4/1/2035.....	D	4	1FM	1,470,785	99.490	1,463,346	1,470,789	1,470,785	0	0	0	0	1.870	1.860	MON	2,295	27,542	04/04/2013	04/01/2035
12636M	AE	8	CSAIL COMM MTG TR 2016 C6 3.09% A5 1/1/2.....	D	4	1FM	10,299,940	103.330	10,333,150	10,000,000	10,193,665	0	(30,595)	0	0	3.090	2.730	MON	25,748	308,980	05/17/2016	01/01/2049
12649A	AA	7	CREDITSUISSE MTG CAP 2014 USA 3.30% A1 9.....	D	4	1FM	5,999,982	101.760	6,106,038	6,000,000	5,999,982	0	0	0	0	3.300	3.300	MON	16,520	198,234	09/22/2014	09/01/2037
17291C	BR	5	CITIGROUP COMM MTGE 2016 C2 2.83% A4 8/1.....	D	4	1FM	1,975,938	101.810	2,036,290	2,000,000	1,981,667	0	2,297	0	0	2.830	2.990	MON	4,720	56,640	06/07/2017	08/01/2049
23307D	BA	0	DBGS MORTGAGE TRUST 2018 C1 4.47% A4 10/.....	D	4	1FM	5,149,624	113.330	5,666,545	5,000,000	5,133,893	0	(13,498)	0	0	4.460	4.100	MON	18,608	223,300	10/17/2018	10/01/2051

E10.4

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
350910	AN	5			4	1FM	1,039,064	102.280	948,812	927,595	941,014	0	(13,557)	0	0	5.400	3.820	MON	2,783	50,099	11/30/2011	12/11/2028
36197Q	AC	3			4	1FM	7,345,497	101.560	7,414,460	7,300,000	7,306,738	0	(4,397)	0	3.550	3.510	MON	21,638	259,661	03/07/2014	04/01/2031	
36251F	AW	6			4	1FM	3,407,692	104.560	3,498,651	3,346,000	3,382,089	0	(7,041)	0	3.390	3.160	MON	9,469	113,630	03/09/2016	02/01/2048	
36253G	AE	2			4	1FM	1,029,991	106.670	1,066,734	1,000,000	1,014,840	0	(3,105)	0	3.930	3.580	MON	3,276	39,310	09/15/2014	09/01/2047	
36255N	AT	2			4	1FM	2,574,935	109.750	2,743,850	2,500,000	2,563,431	0	(6,936)	0	3.990	3.640	MON	8,317	99,800	03/15/2018	03/01/2051	
465968	AE	5			4	1FM	11,329,967	105.990	11,658,889	11,000,000	11,256,007	0	(31,684)	0	3.450	3.100	MON	31,662	379,940	07/21/2017	09/01/2050	
46642M	AA	6			4	1FM	10,299,960	100.260	10,026,754	10,000,000	10,098,416	0	72,858	0	3.420	3.010	MON	23,812	342,890	07/29/2014	06/06/2027	
46644U	AZ	1			4	1FM	8,584,992	105.470	8,965,120	8,500,000	8,545,133	0	(9,540)	0	3.550	3.430	MON	25,152	301,818	07/17/2015	07/01/2048	
553514	AC	4			4	1FM	2,626,763	100.760	2,735,628	2,715,000	2,673,447	0	12,958	0	3.270	3.840	MON	7,414	88,971	03/09/2016	10/01/2030	
61761D	AD	4			4	1FM	2,624,352	101.390	2,541,425	2,506,469	2,560,082	0	(15,873)	0	2.850	1.930	MON	5,970	72,355	06/14/2016	11/01/2045	
61763K	BC	7			4	1FM	2,077,522	105.600	2,112,012	2,000,000	2,040,080	0	(9,590)	0	4.250	3.710	MON	7,092	85,100	12/14/2016	04/01/2047	
61763M	AF	7			4	1FM	2,116,172	105.990	2,119,856	2,000,000	2,069,474	0	(15,825)	0	3.890	3.000	MON	6,487	77,840	12/07/2016	06/01/2047	
61763Q	AA	9			4	1FM	8,239,516	101.450	8,116,391	8,000,000	8,050,167	0	(37,177)	0	3.350	2.870	MON	22,333	268,000	07/18/2014	07/01/2029	
61764P	BU	5			4	1FM	1,031,563	105.080	1,050,861	1,000,000	1,019,705	0	(4,014)	0	3.520	3.070	MON	2,938	35,260	12/07/2016	12/01/2047	
61764R	BF	4			4	1FM	2,574,816	103.770	2,594,458	2,500,000	2,538,622	0	(7,774)	0	3.240	2.900	MON	6,769	81,225	01/23/2015	02/01/2048	
61765B	AA	0			4	1FM	6,112,858	104.120	6,218,763	5,972,413	6,049,900	0	(16,998)	0	3.720	3.400	MON	18,549	222,592	03/02/2016	10/01/2050	
90187L	AA	7			4	1FM	5,149,990	105.290	5,264,727	5,000,000	5,115,217	0	(13,783)	0	3.500	3.170	MON	14,617	175,400	05/17/2017	06/01/2037	
92938E	AQ	6			4	1FM	2,745,656	107.230	2,573,587	2,400,000	2,581,568	0	(47,901)	0	4.410	2.230	MON	8,830	105,960	06/16/2016	09/01/2046	
92939G	AA	5			4	1FM	12,363,576	104.420	12,530,518	12,000,000	12,180,230	0	(38,679)	0	3.750	3.450	MON	37,548	456,834	08/07/2014	08/01/2031	
94989Y	AZ	6			4	1FM	5,149,750	105.890	5,294,935	5,000,000	5,093,804	0	(15,124)	0	3.560	3.200	MON	14,833	178,000	02/03/2016	01/01/2059	
95000L	AZ	6			4	1FM	3,089,805	105.260	3,157,938	3,000,000	3,057,594	0	(9,026)	0	3.420	3.070	MON	8,565	102,780	03/18/2016	03/01/2059	
95000M	BP	5			4	1FM	5,149,845	103.230	5,161,670	5,000,000	5,104,611	0	(14,726)	0	3.060	2.720	MON	12,771	153,250	10/21/2016	11/01/2059	
95001L	AU	6			4	1FM	2,574,998	109.690	2,742,348	2,500,000	2,562,869	0	(6,974)	0	4.010	3.650	MON	8,358	100,300	03/12/2018	03/01/2051	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						192,237,549	XXX	196,284,791	188,072,754	190,617,938	0	(346,211)	0	0	XXX	XXX	XXX	539,918	6,514,768	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
12479R	AE	7			4	1FE	4,728,825	101.280	4,790,162	4,729,484	4,729,032	0	76	0	4.180	4.210	MON	8,237	197,143	03/30/2017	04/15/2047	
18449K	AA	4			4	1FE	2,394,714	108.510	2,599,561	2,395,571	2,394,714	0	0	0	4.250	4.270	AO	20,645	101,529	07/25/2018	10/20/2052	
25272X	AA	3			4	1FE	332,717	100.980	336,086	332,801	332,801	0	84	0	3.270	3.190	MON	333	10,883	10/06/2017	10/20/2029	
284157	AA	2			4	1FE	351,246	100.060	351,484	351,254	351,246	0	0	0	2.530	2.620	MON	148	8,887	10/22/2014	02/25/2027	
30259A	AA	0			4	1FE	4,000,000	100.400	4,012,000	4,000,000	4,000,000	0	0	0	3.900	3.890	JJ	67,600	156,000	11/29/2017	01/25/2036	
34528Q	FU	3			4	1FE	1,999,527	100.880	2,017,751	2,000,000	1,999,527	0	0	0	2.480	2.500	MON	2,204	49,600	10/03/2017	09/15/2024	
34529S	AA	7			4	1FE	1,999,779	100.630	2,012,760	2,000,000	1,999,876	0	43	0	2.360	2.370	MON	2,098	47,200	09/12/2017	03/15/2029	
42806D	BC	2			4	1FE	15,998,960	100.520	16,084,640	16,000,000	15,998,960	0	0	0	2.650	2.690	MON	7,067	424,000	06/01/2016	07/25/2022	
46616V	AA	8			4	1FE	727,477	107.850	725,354	672,544	723,361	0	(562)	0	4.210	3.100	MON	1,180	28,235	09/27/2016	02/15/2065	
46617A	AA	3			4	1FE	293,975	101.310	293,881	291,064	293,688	0	(61)	0	3.220	3.100	MON	417	9,398	09/27/2016	09/15/2065	
46617J	AA	4			4	1FE	195,702	108.630	196,060	180,474	194,302	0	(292)	0	4.210	3.140	MON	317	7,577	09/27/2016	03/15/2062	
46620D	AA	2			4	1FE	2,096,091	101.580	2,129,561	2,096,370	2,096,091	0	0	0	3.410	3.440	MON	3,177	71,486	10/19/2016	06/15/2067	
46620J	AA	9			4	1FE	4,528,474	106.660	4,834,130	4,531,969	4,528,474	0	0	0	3.990	3.980	MON	8,037	180,323	03/15/2017	08/15/2060	
553891	AA	0			4	1FE	558,852	99.870	558,299	559,010	559,010	0	0	0	2.250	2.240	MON	384	12,578	09/30/2014	09/20/2031	
59284M	AA	2			1	2FE	516,827	104.500	545,490	522,000	518,213	0	448	0	4.250	4.370	AO	3,759	22,185	09/22/2016	10/31/2026	

E10.5

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59982V AA 7	MCSLT 2019 2GS 3.69% A 7/20/2043.....		..	..	4	1FE	3,309,452	101.050	3,344,497	3,309,678	3,309,452	0	0	0	0	3.690	3.720	MON	3,732	50,886	07/23/2019	07/20/2043
59982W AA 5	MCSLT 2019 1A 4.34% A 3/20/2043.....		..	..	4	1FE	4,364,393	103.460	4,517,523	4,366,078	4,364,398	0	5	0	0	4.340	4.380	MON	5,790	142,116	03/13/2019	03/20/2043
61946C AA 0	MOSAIC SOLAR LNS 2019 1A 4.37% A 12/20/2.....		..	..	4	1FE	3,952,723	104.160	4,118,794	3,954,038	3,952,723	0	0	0	0	4.370	4.460	MON	5,280	149,753	01/25/2019	12/20/2043
62942Q CA 9	NEW RESIDENTIAL ADVANCE RECEIV 2.51% AT3.....		..	..	4	1FE	1,000,000	99.940	999,426	1,000,000	1,000,000	0	0	0	0	2.510	2.580	MON	1,116	5,931	09/12/2019	09/15/2052
68504R AB 4	ORANGE LAKE TMSHARE TR 2014-AA 3.03% B 7.....		..	..	4	2FE	683,587	99.690	681,642	683,738	683,654	0	21	0	0	3.030	3.050	MON	1,266	20,717	08/06/2014	07/09/2029
817743 AC 1	SERVPRO MASTER ISSUER LLC 3.38% A2 10/25.....		..	..	4	1FE	3,000,000	99.610	2,988,330	3,000,000	3,000,000	0	0	0	0	3.380	3.390	JAJO	25,365	0	10/11/2019	10/25/2049
83417B AA 6	SOLARCITY LMC SER LLC 2013-1 4.80% A 11/.....		..	..	4	2FE	1,461,954	103.610	1,441,800	1,391,457	1,434,905	0	(6,103)	0	0	4.800	3.930	MON	2,041	66,790	07/23/2014	11/20/2038
83417F AA 7	SOLARCITY LMC SER LLC 2014-2 4.02% A 7/2.....		..	..	4	2FE	1,946,781	100.640	1,959,348	1,946,809	1,946,809	0	0	0	0	4.020	3.910	JJ	35,000	78,262	07/24/2014	07/20/2044
85236K AA 0	STACK INFRASTRUCTURE ISSUER LL 4.54% A2.....		..	..	4	1FE	2,478,098	104.700	2,595,712	2,479,167	2,478,098	0	0	0	0	4.540	4.640	MON	1,876	99,423	02/01/2019	02/25/2044
86212V AA 2	STORE MASTER FUNDING LLC 3.96% A1 10/20/.....		..	..	4	1FE	2,353,085	104.050	2,449,867	2,354,334	2,353,462	0	115	0	0	3.960	4.000	MON	2,849	93,232	10/12/2016	10/20/2046
86212V AB 0	STORE MASTER FUNDING LLC 4.32% A2 10/20/.....		..	..	4	1FE	1,902,313	104.860	1,995,375	1,902,861	1,902,433	0	45	0	0	4.320	4.360	MON	2,512	82,204	03/22/2017	10/20/2046
86212V AE 4	STORE MASTER FUNDING LLC 4.29% A2 10/20/.....		..	..	4	1FE	4,877,640	105.960	5,170,736	4,879,475	4,877,811	0	151	0	0	4.290	4.330	MON	6,396	209,329	10/12/2018	10/20/2048
86745J AA 5	SNVA 2018 1A A 4.87% A 7/20/2048.....		..	..	4	1FE	7,806,633	104.580	8,166,082	7,808,297	7,806,633	0	0	0	0	4.870	4.870	JJ	170,063	266,185	10/26/2018	07/20/2048
86772D AA 4	SUNRUN CALLISTO 2018 1A 5.31% A 4/30/204.....		..	..	4	1FE	2,861,990	107.470	3,122,074	2,904,834	2,864,289	0	2,299	0	0	5.310	5.550	JAJO	26,136	132,824	12/11/2018	04/30/2049
86773P AA 6	SUNRUN CALLISTO 2019 1A 3.98% A 6/30/205.....		..	..	4	1FE	2,825,677	101.280	2,862,015	2,825,839	2,825,773	0	96	0	0	3.980	4.000	MJSD	312	63,732	05/31/2019	06/30/2054
909319 AA 3	UNITED AIRLINES INC 4.30% EETCA 8/15/202.....		..	..	1	1FE	2,257,944	107.140	2,419,252	2,257,944	2,257,944	0	0	0	0	4.300	4.300	FA	36,679	97,092	08/01/2013	08/15/2025
92212K AA 4	VANTAGE DATA CENTERS LLC 3.19% A2 7/15/2.....		..	..	4	1FE	4,485,000	100.630	4,513,300	4,485,000	4,485,000	0	0	0	0	3.180	3.200	MON	6,355	51,235	07/30/2019	07/15/2044
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....		..	..	..	..	92,290,436	XXX	94,833,992	92,212,090	92,262,679	0	(3,635)	0	0	XXX	XXX	XXX	458,371	2,936,735	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....		..	..	..	..	1,021,604,657	XXX	1,060,603,577	997,187,417	1,007,804,957	0	(3,151,249)	0	0	XXX	XXX	XXX	8,318,826	35,907,079	XXX	XXX
Hybrid Securities - Issuer Obligations																						
020002 BB 6	ALLSTATE CORP 5.75% SUB 8/15/2053.....		..	..	2	2FE	5,050,000	107.650	5,436,477	5,050,000	5,050,000	0	0	0	0	5.750	5.750	FA	109,697	290,375	08/05/2013	08/15/2053
Y9529Z AB 4	WEICHAH INTERNATIONAL HONG KON 3.75% PER.....		..	D	2	2FE	1,852,225	100.420	2,008,525	2,000,000	1,855,517	0	2,380	0	0	3.750	4.170	MS	22,292	75,000	08/03/2018	12/31/2049
4299999	Hybrid Securities - Issuer Obligations.....		..	..	..	..	6,902,225	XXX	7,445,002	7,050,000	6,905,517	0	2,380	0	0	XXX	XXX	XXX	131,989	365,375	XXX	XXX
4899999	Total - Hybrid Securities.....		..	..	..	..	6,902,225	XXX	7,445,002	7,050,000	6,905,517	0	2,380	0	0	XXX	XXX	XXX	131,989	365,375	XXX	XXX
Totals																						
7699999	Total - Issuer Obligations.....		..	..	..	..	782,388,485	XXX	817,609,845	760,846,827	769,882,914	0	(2,892,540)	0	0	XXX	XXX	XXX	7,749,606	28,102,346	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities.....		..	..	..	..	6,060,091	XXX	6,063,560	5,804,993	5,900,160	0	(26,728)	0	0	XXX	XXX	XXX	42,542	216,619	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities.....		..	..	..	..	192,237,549	XXX	196,284,791	188,072,754	190,617,938	0	(346,211)	0	0	XXX	XXX	XXX	539,918	6,514,768	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities.....		..	..	..	..	92,290,436	XXX	94,833,992	92,212,090	92,262,679	0	(3,635)	0	0	XXX	XXX	XXX	458,371	2,936,735	XXX	XXX
8399999	Grand Total - Bonds.....		..	..	..	..	1,072,976,561	XXX	1,114,792,188	1,046,936,664	1,058,663,691	0	(3,269,114)	0	0	XXX	XXX	XXX	8,790,437	37,770,468	XXX	XXX

E10.6

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
36176F Z2 7	GNMA REV MTG ADJ PT 9/1/2061		11/01/2019	Interest Capitalization		413	413	0
36230R NF 9	GNMA REV MTG ADJ PT 10/1/2061		07/01/2019	Interest Capitalization		17	17	0
0599999	Total - Bonds - U.S. Government					430	430	0
Bonds - All Other Government								
195325 CU 7	COLOMBIA REPUBLIC OF 5.00% SR UNSEC 6/15	D	08/05/2019	BARCLAYS		4,638,125	4,100,000	29,611
1099999	Total - Bonds - All Other Government					4,638,125	4,100,000	29,611
Bonds - Industrial and Miscellaneous								
78403D AN 0	SBA TOWER TRUST 2.84% SR SEC 1/15/2025		09/10/2019	Various		7,800,000	7,800,000	0
517834 AF 4	LAS VEGAS SANDS 3.90% SR UNSEC 8/8/2029		07/29/2019	Various		6,979,840	7,000,000	0
75968N AD 3	RENAISSANCERE HOLDINGS LTD 3.60% SR UNSE	D	03/28/2019	Various		5,384,982	5,460,000	0
92928Q AF 5	WEA FINANCE LLC 3.50% SR UNSEC 6/15/2029		06/05/2019	Various		7,449,825	7,500,000	0
92212K AA 4	VANTAGE DATA CENTERS LLC 3.19% A2 7/15/2		07/30/2019	Various		4,485,000	4,485,000	0
00287Y BU 2	ABBVIE INC 2.95% SR UNSEC 11/21/2026		11/12/2019	BANK OF AMERICA		2,996,430	3,000,000	0
01273P AA 0	ALBEMARLE WODGINA PTY LTD 3.45% SR UNSEC	C	11/19/2019	BANK OF AMERICA		1,994,320	2,000,000	0
026874 DK 0	AMERICAN INTERNATIONAL GROUP 4.20% SR UN		02/27/2019	J.P. MORGAN SECURITIES INC		5,923,560	6,000,000	105,000
03040W AU 9	AMERICAN WATER CAPITAL CORP 3.45% SR UN		05/06/2019	J.P. MORGAN SECURITIES INC		997,790	1,000,000	0
032095 AJ 0	AMPHENOL CORP 2.80% SR UNSEC 2/15/2030		12/16/2019	US BANCORP		1,709,708	1,733,000	13,209
03522A AH 3	ANHEUSER BUSCH COMPANIES LLC / 4.70% SR		05/13/2019	Tax Free Exchange		24,837,536	25,000,000	0
035240 AQ 3	ANHEUSER BUSCH INBEV WORLDWIDE 4.75% SR		01/16/2019	GOLDMAN SACHS & CO		12,831,008	12,645,000	0
065403 BC 0	BANK 2019 BN17 3.71% A4 4/1/2052		03/21/2019	MORGAN STANLEY & CO. INC		4,119,672	4,000,000	1,238
06738E BD 6	BARCLAYS PLC 4.97% SR UNSEC 5/16/2029	D	05/10/2019	BARCLAYS		1,041,170	1,000,000	24,584
101137 AX 5	BOSTON SCIENTIFIC CORP 4.00% SR UNSEC 3/		02/21/2019	BARCLAYS		4,983,200	5,000,000	0
110122 CB 2	BRISTOL-MYERS SQUIBB CO 3.40% SR UNSEC 7		05/07/2019	MORGAN STANLEY & CO. INC		793,400	800,000	0
125523 AH 3	CIGNA CORP 4.38% SR UNSEC 10/15/2028		12/13/2019	BARCLAYS		4,430,480	4,000,000	30,139
125523 AL 4	CIGNA CORP 4.50% SR UNSEC 3/15/2021		10/11/2019	Tax Free Exchange		2,032,408	2,000,000	0
12717@ AA 5	CVS LEASE BACKED PASS THRU PP 3.86% SER		09/18/2019	GUGGENHEIM CAPITAL MARKETS		3,990,358	3,990,358	0
14040H CA 1	CAPITAL ONE FIN CORP 3.90% SR UNSEC 1/29		09/19/2019	CREDIT SUISSE/FIRST BOSTON		525,405	500,000	2,925
166754 AP 6	CHEVRON PHILLIPS CHEMICAL CO L 3.40% SR		10/23/2019	BARCLAYS		2,472,596	2,330,000	31,688
20030N CA 7	COMCAST CORPORATION 3.15% SR UNSEC 2/15/		12/11/2019	CITIGROUP		1,575,960	1,500,000	15,488
294429 AQ 8	EQUIFAX INC 2.60% SR UNSEC 12/1/2024		11/15/2019	WELLS FARGO BANK		1,330,054	1,333,000	0
30212P AQ 8	EXPEDIA INC 3.25% SR UNSEC 2/15/2030		10/24/2019	MORGAN STANLEY & CO. INC		7,028,210	7,000,000	24,646
361841 AL 3	GLP CAPITAL LP / GLP FINANCING 5.30% SR		09/18/2019	CREDIT SUISSE/FIRST BOSTON		781,417	709,000	6,785
361841 AP 4	GLP CAPITAL LP / GLP FINANCING 4.00% SR		08/21/2019	FIFTH THIRD BANK		604,422	600,000	0
42250P AA 1	HEALTHPEAK PROPERTIES INC 3.00% REIT 1/1		11/06/2019	WELLS FARGO BANK		4,982,000	5,000,000	0
44701Q BE 1	HUNTSMAN INTERNATIONAL LLC 4.50% SR UNSE		02/27/2019	BANK OF AMERICA		10,875,700	11,000,000	0
482480 AG 5	KLA TENCOR CORP 4.10% SR UNSEC 3/15/2029		05/09/2019	CREDIT SUISSE/FIRST BOSTON		1,023,600	1,000,000	6,036
49338L AB 9	KEYSIGHT TECHNOLOGIES INC 4.55% SR UNSEC		11/25/2019	SEAPORT GLOBAL SECURITIES LLC		2,176,920	2,000,000	6,825
49338L AF 0	KEYSIGHT TECHNOLOGIES INC 3.00% SR UNSEC		10/07/2019	BANK OF AMERICA		4,995,700	5,000,000	0
502431 AF 6	L3HARRIS TECHNOLOGIES INC 2.90% SR UNSEC		11/13/2019	BANK OF AMERICA		1,994,620	2,000,000	0
512807 AS 7	LAM RESEARCH CORP 3.75% SR UNSEC 3/15/20		08/28/2019	KEYBANC CAPITAL MARKETS INC		2,417,153	2,250,000	41,250
517834 AH 0	LAS VEGAS SANDS 2.90% SR UNSEC 6/25/2025		11/21/2019	GOLDMAN SACHS & CO		1,398,250	1,400,000	0
52107Q AJ 4	LAZARD GROUP LLC 4.50% SR UNSEC 9/19/202		07/16/2019	STIFEL NICHOLAUS & CO INC		6,162,442	5,800,000	86,275
53621@ AS 5	LION INDUSTRIAL PROPERTIES LP 3.25% SER		09/24/2019	BANK OF AMERICA		6,000,000	6,000,000	0
59982V AA 7	MCSLT 2019 2GS 3.69% A 7/20/2043		07/23/2019	GOLDMAN SACHS & CO		3,309,452	3,309,678	0
59982W AA 5	MCSLT 2019 1A 4.34% A 3/20/2043		03/13/2019	GOLDMAN SACHS & CO		4,364,393	4,366,078	0
61946C AA 0	MOSAIC SOLAR LNS 2019 1A 4.37% A 12/20/2		01/25/2019	BNP PARIBAS		3,952,723	3,954,038	0

E13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
62942Q CA 9	NEW RESIDENTIAL ADVANCE RECEIV 2.51% AT3		09/12/2019	CREDIT SUISSE/FIRST BOSTON		1,000,000	1,000,000	0
655044 AP 0	NOBLE ENERGY INC 3.85% SR UNSEC 1/15/202		07/02/2019	ROBERT W. BAIRD & CO.		1,026,800	1,000,000	18,181
74351@ AA 6	PROJECT ARROW OAK CREEK WI CTL 4.07% SR		08/16/2018	MESIROW BROKERAGE		2,500,000	2,500,000	0
76169# AN 3	REYES HOLDINGS LLC 4.60% SER 2018A TR D		11/15/2018	BANK OF AMERICA		5,000,000	5,000,000	0
817743 AC 1	SERVPRO MASTER ISSUER LLC 3.38% A2 10/25		10/11/2019	BARCLAYS		3,000,000	3,000,000	3,946
85236K AA 0	STACK INFRASTRUCTURE ISSUER LL 4.54% A2		02/01/2019	GUGGENHEIM CAPITAL MARKETS		2,478,098	2,479,167	0
86773P AA 6	SUNRUN CALLISTO 2019 1A 3.98% A 6/30/205		05/31/2019	CREDIT SUISSE/FIRST BOSTON		2,825,677	2,825,839	0
874060 AW 6	TAKEDA PHARMACEUTICAL CO LTD 5.00% SR UN	D	12/13/2019	Tax Free Exchange		3,984,486	4,000,000	0
89153V AT 6	TOTAL CPTL INTL SA COMPANY 2.83% SR UNSE	D	07/08/2019	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0
902613 AA 6	UBS GROUP AG 3.13% SR UNSEC 8/13/2030	D	08/06/2019	UBS WARBURG SECURITIES		1,000,000	1,000,000	0
90265E AQ 3	UDR INC 3.20% SR UNSEC 1/15/2030		06/25/2019	WELLS FARGO BANK		996,620	1,000,000	0
91324P DS 8	UNITEDHEALTH GROUP INC 2.88% SR UNSEC 8/		07/23/2019	BANK OF AMERICA		299,919	300,000	0
92940P AD 6	WRKCO INC 4.90% SR UNSEC 3/15/2029		06/25/2019	J.P. MORGAN SECURITIES INC		1,644,900	1,500,000	20,825
M28505 AC 5	DP WORLD PLC 5.63% SR UNSEC 9/25/2048	D	10/17/2019	BANK OF AMERICA		464,000	400,000	1,625
3899999	Total - Bonds - Industrial and Miscellaneous					199,972,204	198,470,158	440,665
8399997	Total - Bonds - Part 3					204,610,759	202,570,588	470,276
8399998	Total - Bonds - Summary Item from Part 5					6,179,016	6,191,531	0
8399999	Total - Bonds					210,789,775	208,762,119	470,276
9999999	Total - Bonds, Preferred and Common Stocks					210,789,775	XXX	470,276

E13.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36176F Z2 7	GNMA REV MTG ADJ PT 9/1/2061		12/01/2019	Paydown		151,173	151,173	164,846	152,045	0	(871)	0	(871)	0	151,173	0	0	0	1,152	09/01/2061
36176F ZU 5	GNMA REV MTG ADJ PT 8/1/2061		07/01/2019	Paydown		298,082	298,082	325,749	300,839	0	(2,757)	0	(2,757)	0	298,082	0	0	0	4,275	08/01/2061
36230R NF 9	GNMA REV MTG ADJ PT 10/1/2061		12/01/2019	Paydown		119,804	119,804	130,820	120,027	0	(223)	0	(223)	0	119,804	0	0	0	1,250	10/01/2061
83162C TG 8	SBA 4.11% 2010-20E 5/1/2030		11/01/2019	Redemption 100.5933		314,936	313,079	333,573	322,256	0	(7,320)	0	(7,320)	0	314,936	0	0	0	10,014	05/01/2030
83162C TG 8	SBA 4.11% 2010-20E 5/1/2030		11/01/2019	Paydown		193,403	193,403	206,063	199,072	0	(5,669)	0	(5,669)	0	193,403	0	0	0	5,930	05/01/2030
83162C TP 8	SBA 3.11% 2010-20J 10/1/2030		10/01/2019	Redemption 100.6220		275,348	273,646	279,557	276,779	0	(2,358)	0	(2,358)	0	274,421	0	927	927	6,573	10/01/2030
83162C TP 8	SBA 3.11% 2010-20J 10/1/2030		10/01/2019	Paydown		286,184	286,184	292,366	289,461	0	(3,277)	0	(3,277)	0	286,184	0	0	0	6,443	10/01/2030
0599999	Total - Bonds - U.S. Government					1,638,930	1,635,371	1,732,974	1,660,479	0	(22,475)	0	(22,475)	0	1,638,003	0	927	927	35,637	XXX
Bonds - All Other Government																				
195325 BD 6	COLOMBIA REPUBLIC OF 8.13% SR UNSEC 5/21	D	07/15/2019	JEFFERIES & CO INC		2,654,960	2,155,000	2,909,250	2,611,927	0	(42,176)	0	(42,176)	0	2,569,752	0	85,208	85,208	114,784	05/21/2024
195325 BQ 7	COLOMBIA REPUBLIC OF 4.00% SR UNSEC 2/26	D	07/15/2019	JEFFERIES & CO INC		3,147,000	3,000,000	3,056,250	3,034,683	0	(3,522)	0	(3,522)	0	3,031,160	0	115,840	115,840	107,000	02/26/2024
836205 AV 6	REPUBLIC OF SOUTH AFRICA 5.00% SR UNSEC	D	12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS		896,250	1,000,000	965,500	966,433	0	537	0	537	0	966,970	0	(70,720)	(70,720)	58,889	10/12/2046
0599999	Total - Bonds - All Other Government					6,698,210	6,155,000	6,931,000	6,613,043	0	(45,161)	0	(45,161)	0	6,567,882	0	130,328	130,328	280,673	XXX
Bonds - Industrial and Miscellaneous																				
00507U AF 8	ALLERGAN FUNDING SCS 3.85% SR UNSEC 6/15	D	06/12/2019	J.P. MORGAN SECURITIES INC		1,084,074	1,065,000	1,078,957	1,073,379	0	(651)	0	(651)	0	1,072,728	0	11,346	11,346	20,387	06/15/2024
00507U AR 2	ALLERGAN FUNDING SCS 3.45% SR UNSEC 3/15	D	05/01/2019	JEFFERIES & CO INC		3,015,540	3,000,000	3,079,560	3,037,778	0	(4,028)	0	(4,028)	0	3,033,751	0	(18,211)	(18,211)	65,550	03/15/2022
00507U AS 0	ALLERGAN FUNDING SCS 3.80% SR UNSEC 3/15	D	05/01/2019	JEFFERIES & CO INC		1,515,900	1,500,000	1,494,675	1,496,401	0	185	0	185	0	1,496,586	0	19,314	19,314	36,100	03/15/2025
02209S AS 2	ALTRIA GROUP INC 4.00% SR UNSEC 1/31/202		05/07/2019	CREDIT SUISSE/FIRST BOSTON		2,074,641	2,020,000	2,077,803	2,056,587	0	(2,394)	0	(2,394)	0	2,054,193	0	20,448	20,448	62,620	01/31/2024
03062A AF 3	AMERICREDIT AUTO REC TR 2014-3 2.58% C 9		02/08/2019	Paydown		115,474	115,474	115,470	115,474	0	1	0	1	0	115,474	0	0	0	324	09/08/2020
03522A AE 0	ANHEUSER BUSCH COMPANIES LLC / 4.70% SR		05/13/2019	Tax Free Exchange		24,837,536	25,000,000	24,834,304	24,835,972	0	1,565	0	1,565	0	24,837,536	0	0	0	587,500	02/01/2036
046353 AL 2	ASTRAZENECA PLC 3.38% SR UNSEC 11/16/202	D	05/01/2019	CITIGROUP		5,053,250	5,000,000	5,007,750	5,005,650	0	(171)	0	(171)	0	5,005,479	0	47,771	47,771	78,281	11/16/2025
05604L AE 2	BWAY MTGE TR 2015 1740 3.14% B 1/1/2035		12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS		3,653,587	3,620,000	3,591,179	3,600,215	0	2,788	0	2,788	0	3,603,003	0	50,584	50,584	118,570	01/01/2035
101137 AN 7	BOSTON SCIENTIFIC CORP 4.13% SR UNSEC 10		11/12/2019	TENDER OFFER		1,055,112	990,000	1,033,481	1,013,766	0	(4,263)	0	(4,263)	0	1,009,503	0	45,609	45,609	45,488	10/01/2023
12479R AE 7	CAPITAL AUTOMOTIVE REIT MASTER 4.18% A2		12/16/2019	Paydown		187,183	187,183	187,157	187,162	0	21	0	21	0	187,183	0	0	0	4,429	04/15/2047
12505J AA 1	CBL & ASSOCIATES LP 5.25% SR UNSEC 12/1/		12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS		1,890,346	2,673,000	2,742,678	2,716,788	0	(8,141)	0	(8,141)	0	2,708,648	0	(818,302)	(818,302)	146,180	12/01/2023
125354 AE 0	CGRBS COMM MTGE 2013 VN05 ADJ B 3/1/2035		12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS		5,218,610	5,000,000	5,250,000	5,137,303	0	(31,512)	0	(31,512)	0	5,105,790	0	112,820	112,820	189,156	03/01/2035
125509 BP 3	CIGNA HOLDING CO 4.50% SR UNSEC 3/15/202		10/11/2019	Tax Free Exchange		2,032,408	2,000,000	2,138,417	2,053,108	0	(20,700)	0	(20,700)	0	2,032,408	0	0	0	90,000	03/15/2021
12624P AE 5	COMM MTGE PT CERT 2012-CR3 2.82% A3 10/1		06/01/2019	Paydown		6,061	6,061	6,339	6,226	0	(165)	0	(165)	0	6,061	0	0	0	86	10/01/2045
12625E AA 7	COMM MTGE TR 2013 SFS 1.87% A1 4/1/2035		12/01/2019	Paydown		413,144	413,144	413,143	413,143	0	1	0	1	0	413,144	0	0	0	4,205	04/01/2035
126650 CC 2	CVS HEALTH CORP 4.00% SR UNSEC 12/5/2023		05/01/2019	BARCLAYS		6,661,460	6,500,000	6,743,140	6,649,196	0	(10,038)	0	(10,038)	0	6,639,158	0	22,302	22,302	106,889	12/05/2023
17275R AX 0	CISCO SYSTEMS INC 2.45% SR UNSEC 6/15/20		01/17/2019	J.P. MORGAN SECURITIES INC		4,822,501	4,850,000	4,970,183	4,891,367	0	(1,660)	0	(1,660)	0	4,889,707	0	(67,206)	(67,206)	12,213	06/15/2020
17323C AK 3	CITIGROUP COMM MTGE 2015 GC27 3.77% B 2/		12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS		6,096,724	5,900,000	6,011,855	5,970,299	0	(11,157)	0	(11,157)	0	5,959,142	0	137,582	137,582	231,821	02/01/2048

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17325G AG 1	CITIGROUP COMM MTGE 2016 C3 3.67% B 11/1		12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS.		3,084,990	3,000,000	2,993,086	2,993,813	0	(727)	0	(727)	0	2,993,086	0	91,904	91,904	114,656	11/01/2049.
18449K AA 4	CLEANFUND COM PCE CPTL 2018 1A 4.25% A 1		10/20/2019	Paydown		69,307	69,307	69,283	69,283	0	25	0	25	0	69,307	0	0	0	2,425	10/20/2052.
18451Q AL 2	CLEAR CHANNEL WORLDWIDE HLDING 6.50% WI		09/04/2019	Call 102.1670		1,021,670	1,000,000	990,349	995,231	0	705	0	705	0	995,936	0	4,064	4,064	73,851	11/15/2022.
233851 AR 5	DAIMLER FINANCE NORTH AMERICA 2.25% SR U		07/31/2019	Maturity		1,500,000	1,500,000	1,521,210	1,503,975	0	(3,975)	0	(3,975)	0	1,500,000	0	0	0	33,750	07/31/2019.
233851 BH 6	DAIMLER FINANCE NORTH AMERICA 2.25% SR U		09/03/2019	Maturity		3,000,000	3,000,000	2,992,080	2,998,862	0	1,138	0	1,138	0	3,000,000	0	0	0	67,500	09/03/2019.
23918K AQ 1	DAVITA INC 5.13% SR UNSEC 7/15/2024		12/16/2019	TLIC-NMS-NON MATCHED SURPLUS		1,438,934	1,400,000	1,384,250	1,388,110	0	1,784	0	1,784	0	1,389,893	0	49,041	49,041	101,845	07/15/2024.
251526 BZ 1	DEUTSCHE BK AG NEW YORK 4.10% SR UNSEC 1		03/26/2019	BANK OF AMERICA		5,208,349	5,460,000	5,453,092	5,453,668	0	(19)	0	(19)	0	5,453,649	0	(245,300)	(245,300)	158,568	01/13/2026.
25272X AA 3	DIAMOND RESORTS OWNR TR 7 1A 3.27% A 10/		12/20/2019	Paydown		187,660	187,660	187,613	187,613	0	47	0	47	0	187,660	0	0	0	3,163	10/20/2029.
25466A AA 9	DISCOVER BANK 8.70% LT2 11/18/2019		05/03/2019	MITSUBISHI UFJ SECURITIES USA		5,042,688	4,899,000	6,131,762	5,071,218	0	(67,507)	0	(67,507)	0	5,003,710	0	38,977	38,977	200,083	11/18/2019.
25466A AA 9	DISCOVER BANK 8.70% LT2 11/18/2019		11/18/2019	Maturity		4,840,000	4,840,000	6,472,968	5,072,840	0	(232,840)	0	(232,840)	0	4,840,000	0	0	0	421,080	11/18/2019.
254709 AG 3	DISCOVER FINANCIAL SERVICES 5.20% SR UNS		05/06/2019	ROBERT W. BAIRD & CO		3,133,989	2,960,000	3,288,826	3,111,634	0	(15,173)	0	(15,173)	0	3,096,461	0	37,528	37,528	81,663	04/27/2022.
25470X AB 1	DISH DBS CORP 7.88% SR UNSEC 9/1/2019		09/01/2019	Maturity		1,200,000	1,200,000	1,306,500	1,220,867	0	(20,867)	0	(20,867)	0	1,200,000	0	0	0	94,500	09/01/2019.
260543 CF 8	DOW CHEMICAL 4.13% SR UNSEC 11/15/2021		04/25/2019	TD SECURITIES		1,540,200	1,500,000	1,563,741	1,529,331	0	(3,499)	0	(3,499)	0	1,525,832	0	14,368	14,368	28,188	11/15/2021.
284157 AA 2	EHGVT 2014-A 2.53% A 2/25/2027		12/25/2019	Paydown		212,817	212,817	212,812	212,812	0	5	0	5	0	212,817	0	0	0	2,891	02/25/2027.
29252B AA 7	ENBRIDGE PIPELINES SOUTHERN L 3.98% Sr N		12/31/2019	Various		185,400	185,400	185,400	185,400	0	0	0	0	0	185,400	0	0	0	5,664	06/30/2040.
29380T AT 2	EPR PROPERTIES 5.75% SR UNSEC 8/15/2022		09/16/2019	Call 110.2071		9,092,089	8,250,000	8,869,799	8,581,518	0	(65,464)	0	(65,464)	0	8,516,054	0	(266,054)	(266,054)	1,357,313	08/15/2022.
345397 VU 4	FORD MOTOR CREDIT COMPANY LLC 5.88% SR U		04/25/2019	J.P. MORGAN SECURITIES INC.		8,228,245	7,900,000	8,911,575	8,361,398	0	(56,469)	0	(56,469)	0	8,304,929	0	(76,684)	(76,684)	344,226	08/02/2021.
349553 AM 9	FORTIS INC 3.06% SR UNSEC 10/4/2026	A	04/18/2019	TENDER OFFER		1,102,521	1,142,000	1,142,000	1,142,000	0	0	0	0	0	1,142,000	0	(39,479)	(39,479)	18,801	10/04/2026.
350910 AN 5	FOUR TIMES SQUARE TR 2006-4TS 5.40% A 12		12/11/2019	Paydown		24,856	24,856	27,842	25,578	0	(723)	0	(723)	0	24,856	0	0	0	732	12/11/2028.
35177P AT 4	ORANGE SA 5.38% SR UNSEC 7/8/2019	D	07/08/2019	Maturity		3,000,000	3,000,000	3,243,173	3,019,095	0	(19,095)	0	(19,095)	0	3,000,000	0	0	0	161,250	07/08/2019.
36159J DM 0	SYNCHRONY CC MASTER TR 2.21% 2012-7-B		09/15/2019	Paydown		6,630,000	6,630,000	6,486,005	6,608,632	0	21,368	0	21,368	0	6,630,000	0	0	0	109,892	09/15/2022.
36190C AA 5	GNL QUINTERO 4.63% SR UNSEC 7/31/2029	D	10/17/2019	J.P. MORGAN SECURITIES INC.		426,500	400,000	400,000	400,000	0	0	0	0	0	400,000	0	26,500	26,500	22,707	07/31/2029.
36250P AJ 4	GS MTGE SEC CORP II 2015 GC32 ADJ B 7/1/		12/16/2019	TLIC-NMS-NON MATCHED SURPLUS		6,897,287	6,438,000	6,630,672	6,570,022	0	(18,688)	0	(18,688)	0	6,551,334	0	345,953	345,953	299,041	07/01/2048.
36253P AH 5	GS MTGE SEC CORP II 2017 GS6 3.87% B 5/1/		12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS		3,184,836	3,000,000	3,089,788	3,077,068	0	(8,028)	0	(8,028)	0	3,069,040	0	115,796	115,796	120,906	05/01/2050.
40053D AB 9	GRUPO CEMENTOS DE CHIHUAHUA SA 5.25% SR	D	12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS		1,038,063	1,000,000	981,250	982,499	0	2,690	0	2,690	0	985,190	0	52,873	52,873	51,479	06/23/2024.
42225U AC 8	HEALTHCARE TRUST OF AMERICA HO 3.38% SR		09/20/2019	Call 102.4810		3,184,085	3,107,000	3,131,204	3,116,848	0	(2,956)	0	(2,956)	0	3,113,892	0	(6,892)	(6,892)	200,879	07/15/2021.
42307T AG 3	KRAFT HEINZ FOODS CO 6.75% SR UNSEC 3/15		04/08/2019	BARCLAYS		5,738,050	5,000,000	6,127,400	5,982,560	0	(14,650)	0	(14,650)	0	5,967,910	0	(229,860)	(229,860)	192,188	03/15/2032.
428040 CN 7	HERTZ CORPORATION THE 6.25% SR UNSEC 10/		12/16/2019	TLIC-NMS-NON MATCHED SURPLUS		1,011,250	1,000,000	937,500	955,060	0	10,171	0	10,171	0	965,230	0	46,020	46,020	73,090	10/15/2022.
444454 AA 0	HUGHES SATELLITE SYSTEMS CORP 7.63% SR U		12/16/2019	TLIC-NMS-NON MATCHED SURPLUS		535,625	500,000	551,250	528,714	0	(10,775)	0	(10,775)	0	517,939	0	17,686	17,686	38,231	06/15/2021.

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46115H AP 2	INTESA SANPAOLO SPA 5.25% SR UNSEC 1/12/2019	D	02/14/2019	TENDER OFFER.....		5,008,050	5,000,000	5,404,699	5,257,525	0	(6,444)	0	(6,444)	0	5,251,081	0	(243,031)	(243,031)	158,958	01/12/2024.
46115H AW 7	INTESA SANPAOLO SPA 5.71% T2 1/15/2026.....	D	12/16/2019	TLIC-NMS-NON MATCHED SURPLUS.....		541,852	500,000	480,700	484,021	0	1,773	0	1,773	0	485,794	0	56,058	56,058	40,525	01/15/2026.
46616V AA 8	321 HENDERSON REC LLC 2012-1A 4.21% A 2/12/2019	D	12/16/2019	Paydown.....		58,092	58,092	62,837	62,530	0	(4,438)	0	(4,438)	0	58,092	0	0	0	1,255	02/15/2065.
46617A AA 3	321 HENDERSON REC LLC 2012 3A 3.22% 2012 12/15/2019	D	12/15/2019	Paydown.....		31,483	31,483	31,798	31,773	0	(290)	0	(290)	0	31,483	0	0	0	531	09/15/2065.
46617J AA 4	321 HENDERSON REC LLC 2013-2A 4.21% A 3/12/16/2019	D	12/16/2019	Paydown.....		16,477	16,477	17,867	17,766	0	(1,289)	0	(1,289)	0	16,477	0	0	0	398	03/15/2062.
46620D AA 2	321 HENDERSON RECEIVABLES V LL 3.41% 201 12/15/2019	D	12/15/2019	Paydown.....		186,282	186,282	186,257	186,257	0	25	0	25	0	186,282	0	0	0	3,292	06/15/2067.
46620J AA 9	321 HENDERSON REC LLC 2017 1A 3.99% A 8/12/16/2019	D	12/16/2019	Paydown.....		261,429	261,429	261,227	261,227	0	202	0	202	0	261,429	0	0	0	6,300	08/15/2060.
46639J AJ 9	JPMORGAN CHASE COMM 2013-C10 3.67% B 12/12/16/2019	D	12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS.....		3,307,952	3,200,000	3,301,500	3,253,133	0	(12,742)	0	(12,742)	0	3,240,391	0	67,561	67,561	122,473	12/01/2047.
46643A BK 8	JPMBB COMM MTG SEC TR 2014 C23 ADJ B 9/11/15/201	D	08/09/2019	TENDER OFFER.....		1,075,968	1,000,000	1,027,991	1,017,091	0	(2,863)	0	(2,863)	0	1,014,227	0	61,741	61,741	47,232	09/01/2047.
487836 BC 1	KELLOGG COMPANY 4.15% SR UNSEC 11/15/201	D	08/09/2019	TENDER OFFER.....		5,024,750	5,000,000	5,335,084	5,070,969	0	(49,328)	0	(49,328)	0	5,021,642	0	3,108	3,108	152,167	11/15/2019.
50076Q AR 7	KRAFT HEINZ FOODS CO 6.88% SR UNSEC 1/26 04/09/2019	D	04/09/2019	CREDIT SUISSE/FIRST BOSTON.....		5,564,422	4,898,000	6,137,789	6,048,043	0	(9,627)	0	(9,627)	0	6,038,416	0	(473,995)	(473,995)	238,522	01/26/2039.
52107Q AF 2	LAZARD GROUP LLC 4.25% SR UNSEC 11/14/20 03/12/2019	D	03/12/2019	TENDER OFFER.....		5,739,541	5,615,000	5,887,710	5,716,687	0	(10,492)	0	(10,492)	0	5,706,194	0	33,347	33,347	78,220	11/14/2020.
53079E AW 4	LIBERTY MUTUAL GROUP 4.95% SR UNSEC 5/1/01/16/2019	D	01/16/2019	BARCLAYS.....		4,945,748	4,750,000	5,152,908	4,960,746	0	(2,844)	0	(2,844)	0	4,957,902	0	(12,154)	(12,154)	50,291	05/01/2022.
53079E BE 3	LIBERTY MUTUAL GROUP 4.25% SR UNSEC 6/15 01/16/2019	D	01/16/2019	BARCLAYS.....		7,983,661	7,895,000	8,147,505	8,047,024	0	(1,591)	0	(1,591)	0	8,045,433	0	(61,772)	(61,772)	30,758	06/15/2023.
539830 BK 4	LOCKHEED MARTIN CORPORATION 4.50% SR UNS 05/06/2019	D	05/06/2019	GOLDMAN SACHS & CO.....		8,056,636	7,420,000	7,706,486	7,677,754	0	(3,482)	0	(3,482)	0	7,674,271	0	382,365	382,365	160,458	05/15/2036.
553891 AA 0	MVW OWNER TRUST 2014 1A 2.25% A 9/20/203 12/20/2019	D	12/20/2019	Paydown.....		256,317	256,317	256,245	256,317	0	0	0	0	0	256,317	0	0	0	3,063	09/20/2031.
58405U AG 7	MEDCO HEALTH SOLUTIONS INC 4.13% SR UNSE 05/06/2019	D	05/06/2019	J.P. MORGAN SECURITIES INC.....		1,523,220	1,500,000	1,583,768	1,529,255	0	(5,935)	0	(5,935)	0	1,523,319	0	(99)	(99)	40,047	09/15/2020.
61690F AM 5	MORGAN STNLY BAML TR 2015 C22 3.31% A4 4 03/19/2019	D	03/19/2019	BANK OF AMERICA.....		3,018,984	3,000,000	3,089,867	3,058,066	0	(2,026)	0	(2,026)	0	3,056,041	0	(37,056)	(37,056)	30,305	04/15/2048.
61761D AD 4	MORGAN STNLY BAML TR 2012-C6 2.86% A4 11 12/01/2019	D	12/01/2019	Paydown.....		161,220	161,220	168,802	165,689	0	(4,469)	0	(4,469)	0	161,220	0	0	0	1,989	11/01/2045.
61763K BD 5	MORGAN STNLY BAML TR 2014-C15 4.57% B 4/ 12/16/2019	D	12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS.....		1,817,739	1,700,000	1,750,936	1,725,394	0	(4,783)	0	(4,783)	0	1,720,611	0	97,127	97,127	80,839	04/01/2047.
61763X AJ 5	MORGAN STNLY BAML TR 2014-C18 ADJ B 10/1 12/16/2019	D	12/16/2019	TPLIC-NMS-NON MATCHED SURPLUS.....		2,151,952	2,000,000	2,059,989	2,036,846	0	(6,186)	0	(6,186)	0	2,030,660	0	121,292	121,292	94,200	10/01/2047.
61764X BM 6	MORGAN STNLY TR 2015 C21 3.85% B 3/1/204. 12/16/2019	D	12/16/2019	TLIC-NMS-NON MATCHED SURPLUS.....		11,372,812	11,000,000	11,329,746	11,210,122	0	(32,359)	0	(32,359)	0	11,177,763	0	195,049	195,049	441,604	03/01/2048.
61765B AA 0	MORGAN STNLY CAP I TR 2015 420 3.73% A 1. 12/01/2019	D	12/01/2019	Paydown.....		27,587	27,587	28,236	28,023	0	(436)	0	(436)	0	27,587	0	0	0	981	10/01/2050.
61766L BW 8	MORGAN STNLY BAML TR 2016-C28 ADJ B 1/1/ 12/16/2019	D	12/16/2019	TLIC-NMS-NON MATCHED SURPLUS.....		4,371,168	4,000,000	4,118,089	4,088,024	0	(8,546)	0	(8,546)	0	4,079,478	0	291,690	291,690	194,476	01/01/2049.
62854A AN 4	MYLAN NV 3.95% SR UNSEC 6/15/2026.....	D	05/03/2019	CREDIT SUISSE/FIRST BOSTON.....		9,611,500	10,000,000	9,925,752	9,938,907	0	2,250	0	2,250	0	9,941,157	0	(329,657)	(329,657)	153,611	06/15/2026.
67054K AA 7	ALTICE FRANCE SA FRANCE 7.38% SR SEC 5/1 12/16/2019	D	12/16/2019	TLIC-NMS-NON MATCHED SURPLUS.....		1,074,900	1,000,000	1,012,500	1,009,791	0	(1,524)	0	(1,524)	0	1,008,266	0	66,634	66,634	104,684	05/01/2026.
681919 AY 2	OMNICOM GROUP INC/OMNICOM CAPI 6.25% SR 07/15/2019	D	07/15/2019	Maturity.....		4,000,000	4,000,000	4,496,182	4,040,549	0	(40,549)	0	(40,549)	0	4,000,000	0	0	0	250,000	07/15/2019.
682134 AC 5	OMNICOM GROUP INC/OMNICOM CAPI 4.45% SR 08/01/2019	D	08/01/2019	Call 102.2470.....		1,840,446	1,800,000	1,921,894	1,841,203	0	(14,574)	0	(14,574)	0	1,826,629	0	(26,629)	(26,629)	117,431	08/15/2020.

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
68389X AX 3	ORACLE CORP 2.25% SR UNSEC 10/8/2019.....		10/08/2019	Maturity.....		7,000,000	7,000,000	6,992,160	6,998,664	0	1,336	0	1,336	0	7,000,000	0	0	0	157,500	10/08/2019
68504R AB 4	ORANGE LAKE TMSHARE TR 2014-AA 3.03% B 7		12/09/2019	Paydown.....		382,566	382,566	382,481	382,507	0	59	0	59	0	382,566	0	0	0	6,015	07/09/2029
690732 AD 4	OWENS & MINOR INC 3.88% SR SEC 9/15/2021		02/05/2019	SEAPORT GLOBAL SECURITIES LLC.....		1,254,905	1,446,000	1,484,279	1,463,855	0	(613)	0	(613)	0	1,463,241	0	(208,336)	(208,336)	22,080	09/15/2021
694308 HM 2	PACIFIC GAS AND ELECTRIC COMPA 3.50% SR		02/21/2019	MORGAN STANLEY & CO. INC.....		6,429,500	7,700,000	6,622,154	6,622,154	0	0	0	0	0	6,622,154	0	(192,654)	(192,654)	0	06/15/2025
74338* AA 6	PROJECT AXIS GARNER NC CTL PT 4.03% SR U		12/15/2019	Redemption 100.0000.....		13,198	13,198	13,198	13,198	0	0	0	0	0	13,198	0	0	0	531	11/15/2039
74955D AA 9	RGS AEGCO FDG CORP 9.81% DEBENTURES 12/7		12/07/2019	Paydown.....		799,007	799,007	921,159	869,216	0	(70,209)	0	(70,209)	0	799,007	0	0	0	57,526	12/07/2021
780097 AW 1	ROYAL BANK OF SCOTLAND GROUP P 6.40% SR	D	04/29/2019	GOLDMAN SACHS & CO.....		5,081,400	5,000,000	5,886,100	5,143,674	0	(58,996)	0	(58,996)	0	5,084,679	0	(3,279)	(3,279)	168,889	10/21/2019
80283L AA 1	SANTANDER UK PLC 5.00% SUB 11/7/2023.....	D	04/24/2019	MORGAN STANLEY & CO. INC.....		5,195,400	5,000,000	5,400,550	5,239,316	0	(14,250)	0	(14,250)	0	5,225,065	0	(29,665)	(29,665)	117,361	11/07/2023
82652D AA 8	SIERRA REC FUND CO 2014-2A 2.05% A 6/20/..		01/20/2019	Paydown.....		415,561	415,561	415,498	415,561	0	0	0	0	0	415,561	0	0	0	710	06/20/2031
82652D AB 6	SIERRA REC FUND CO 2014-2A 2.40% B 6/20/..		01/20/2019	Paydown.....		579,853	579,853	579,820	579,853	0	0	0	0	0	579,853	0	0	0	1,160	06/20/2031
83417B AA 6	SOLARCITY LMC SER LLC 2013-1 4.80% A 11/..		12/20/2019	Paydown.....		176,949	176,949	185,914	183,251	0	(6,301)	0	(6,301)	0	176,949	0	0	0	4,864	11/20/2038
83417F AA 7	SOLARCITY LMC SER LLC 2014-2 4.02% A 7/2..		07/20/2019	Paydown.....		120,951	120,951	120,949	120,951	0	0	0	0	0	120,951	0	0	0	3,624	07/20/2044
84861A AA 7	SPIRIT MASTER FUND LLC 2014-3A 5.74% A 3..		09/01/2019	Paydown.....		757,913	757,913	832,046	791,508	0	(33,595)	0	(33,595)	0	757,913	0	0	0	70,522	03/01/2042
86212V AA 2	STORE MASTER FUNDING LLC 3.96% A1 10/20/..		12/20/2019	Paydown.....		48,005	48,005	47,979	47,985	0	20	0	20	0	48,005	0	0	0	1,036	10/20/2046
86212V AB 0	STORE MASTER FUNDING LLC 4.32% A2 10/20/..		12/20/2019	Paydown.....		37,645	37,645	37,634	37,635	0	9	0	9	0	37,645	0	0	0	886	10/20/2046
86212V AE 4	STORE MASTER FUNDING LLC 4.29% A2 10/20/..		12/20/2019	Paydown.....		103,307	103,307	103,268	103,268	0	39	0	39	0	103,307	0	0	0	2,401	10/20/2048
86745J AA 5	SNVA 2018 1A A 4.87% A 7/20/2048.....		07/20/2019	Paydown.....		191,703	191,703	191,662	191,662	0	41	0	41	0	191,703	0	0	0	4,746	07/20/2048
86772D AA 4	SUNRUN CALLISTO 2018 1A 5.31% A 4/30/204..		10/30/2019	Paydown.....		95,166	95,166	93,762	93,762	0	1,404	0	1,404	0	95,166	0	0	0	1,566	04/30/2049
874060 AU 0	TAKEDA PHARMACEUTICAL CO LTD 5.00% SR UN	D	12/13/2019	Tax Free Exchange.....		3,984,486	4,000,000	3,983,200	3,983,131	0	1,355	0	1,355	0	3,984,486	0	0	0	200,000	11/26/2028
88033G CA 6	TENET HEALTHCARE CORP 4.38% SR SEC 10/1/		09/11/2019	Call 104.6500.....		418,600	400,000	365,092	385,901	0	3,332	0	3,332	0	389,234	0	10,766	10,766	39,503	10/01/2021
883556 AX 0	THERMO FISHER SCIENTIFIC INC 4.50% SR UN		10/15/2019	Call 103.7220.....		518,610	500,000	535,837	514,626	0	(5,217)	0	(5,217)	0	509,409	0	(9,409)	(9,409)	43,860	03/01/2021
88576P AB 9	321 HENDERSON REC I 2003-A 4.86% A 11/15..		12/15/2019	Paydown.....		60,932	60,932	63,752	61,205	0	(272)	0	(272)	0	60,932	0	0	0	1,582	11/15/2033
909319 AA 3	UNITED AIRLINES INC 4.30% EETCA 8/15/202..		08/15/2019	Redemption 100.0000.....		149,517	149,517	149,517	149,517	0	0	0	0	0	149,517	0	0	0	4,822	08/15/2025
914906 AP 7	UNIVISION COMMUNICATIONS INC 6.75% SR SE		12/16/2019	TLIC-NMS-NON MATCHED SURPLUS.....		162,400	160,000	167,400	163,062	0	(1,727)	0	(1,727)	0	161,336	0	1,064	1,064	13,530	09/15/2022
96033L AA 0	WESTGATE RESORTS 2015 2A 3.20% A 7/1/202		11/01/2019	Paydown.....		2,353,970	2,353,970	2,350,844	2,350,844	0	3,126	0	3,126	0	2,353,970	0	0	0	50,116	07/01/2028
98954N AA 7	ZIGGO BOND FINANCE BV 5.50% SR SEC 1/15/	D	05/09/2019	BANK OF AMERICA.....		992,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(7,500)	(7,500)	45,528	01/15/2027
3899999	Total - Bonds - Industrial and Miscellaneous.....					277,847,194	273,415,032	285,869,140	278,532,501	0	(996,867)	0	(996,867)	0	277,535,628	0	(706,936)	(706,936)	9,805,329	XXX
8399997	Total - Bonds - Part 4.....					286,184,334	281,205,403	294,533,114	286,806,023	0	(1,064,503)	0	(1,064,503)	0	285,741,513	0	(575,681)	(575,681)	10,121,639	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					6,306,329	6,191,531	6,179,016	0	0	587	0	587	0	6,179,602	0	126,727	126,727	44,674	XXX
8399999	Total - Bonds.....					292,490,663	287,396,934	300,712,130	286,806,023	0	(1,063,916)	0	(1,063,916)	0	291,921,115	0	(448,954)	(448,954)	10,166,313	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					292,490,663	XXX	300,712,130	286,806,023	0	(1,063,916)	0	(1,063,916)	0	291,921,115	0	(448,954)	(448,954)	10,166,313	XXX

E14.3

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	For r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
36176F	ZZ 7		11/01/2019	GNMA REV MTG ADJ PT 9/1/2061.....	12/01/2019	Various.....	95	95	94	94	0	(1)	0	(1)	0	0	0	0	1	0	
36176F	ZU 5		06/01/2019	GNMA REV MTG ADJ PT 8/1/2061.....	07/01/2019	Interest Capitalization.....	1,358	1,358	1,358	1,358	0	0	0	0	0	0	0	0	11	0	
36230R	NF 9		07/01/2019	GNMA REV MTG ADJ PT 10/1/2061.....	12/01/2019	Various.....	235	235	235	235	0	0	0	0	0	0	0	0	2	0	
0599999	Total - Bonds - U.S. Government.....							1,688	1,688	1,687	1,687	0	(1)	0	(1)	0	0	0	0	14	0
Bonds - Industrial and Miscellaneous																					
12717@	AA 5		09/18/2019	CVS LEASE BACKED PASS THRU PP 3.86% SER	12/10/2019	GUGGENHEIM CAPITAL MARKETS.....	9,642	9,642	9,642	9,642	0	0	0	0	0	0	0	0	55	0	
29246B	AE 8	D	07/11/2019	EMPRESAS PUBLICAS DE MEDELLIN 4.25% SR U	08/05/2019	J.P. MORGAN SECURITIES INC.....	4,100,000	4,088,110	4,214,800	4,088,073	0	(37)	0	(37)	0	126,727	126,727	9,197	0	0	
59982V	AA 7		07/23/2019	MCSLT 2019 2GS 3.69% A 7/20/2043.....	12/20/2019	Various.....	190,322	190,309	190,322	190,322	0	13	0	13	0	0	0	0	1,825	0	
59982W	AA 5		03/13/2019	MCSLT 2019 1A 4.34% A 3/20/2043.....	12/20/2019	Various.....	633,922	633,678	633,922	633,922	0	245	0	245	0	0	0	0	9,826	0	
61946C	AA 0		01/25/2019	MOSAIC SOLAR LNS 2019 1A 4.37% A 12/20/2	12/20/2019	Various.....	1,045,962	1,045,614	1,045,962	1,045,962	0	348	0	348	0	0	0	0	21,080	0	
85236K	AA 0		02/01/2019	STACK INFRASTRUCTURE ISSUER LL 4.54% A2	12/25/2019	Various.....	20,833	20,824	20,833	20,833	0	9	0	9	0	0	0	0	479	0	
86773P	AA 6		05/31/2019	SUNRUN CALLISTO 2019 1A 3.98% A 6/30/205	12/30/2019	Various.....	174,161	174,151	174,161	174,161	0	10	0	10	0	0	0	0	2,086	0	
92212K	AA 4		07/30/2019	VANTAGE DATA CENTERS LLC 3.19% A2 7/15/2	12/15/2019	Various.....	15,000	15,000	15,000	15,000	0	0	0	0	0	0	0	0	112	0	
3899999	Total - Bonds - Industrial and Miscellaneous.....							6,189,843	6,177,328	6,304,642	6,177,915	0	588	0	588	0	126,727	126,727	44,660	0	0
8399998	Total - Bonds.....							6,191,531	6,179,016	6,306,329	6,179,602	0	587	0	587	0	126,727	126,727	44,674	0	0
9999999	Total - Bonds, Preferred and Common Stocks.....							6,191,531	6,179,016	6,306,329	6,179,602	0	587	0	587	0	126,727	126,727	44,674	0	0

E15

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Sch. E - Pt. 1
NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
31607A 70 3	FIDELITY GOV PTF.....		12/31/2019.....	1.538		247,769,049	.0	77,294
8699999. Total - All Other Money Market Mutual Funds.....						247,769,049	.0	77,294
8899999. Total - Cash Equivalents.....						247,769,049	.0	77,294

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

NONE

DETAILS OF WRITE-INS

5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

**2019 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 2	E12
Analysis of Operations By Lines of Business	6	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	30	Schedule D – Part 4	E14
Asset Valuation Reserve Equity	32	Schedule D – Part 5	E15
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 6 – Section 1	E16
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 2	E16
Assets	2	Schedule D – Summary By Country	SI04
Cash Flow	5	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule DA – Part 1	E17
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Verification Between Years	SI10
Exhibit 2 – General Expenses	11	Schedule DB – Part A – Section 1	E18
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 2	E19
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part B – Section 1	E20
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 2	E21
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part D – Section 1	E22
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 2	E23
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part E	E24
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E25
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E26
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E27
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E28
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Verification Between Years	SI15
General Interrogatories	20	Schedule E – Part 3 – Special Deposits	E29
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	39
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
Schedule D – Part 2 – Section 1	E11	Supplemental Exhibits and Schedules Interrogatories	54