LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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

ANNUAL STATEMENT

As of December 31, 2020
of the Condition and Affairs of the

The Lincoln National Life Insurance Company

NAIC Group Code.....0020, 0020 (Current Period) (Prior Period) NAIC Company Code..... 65676 Employer's ID Number..... 35-0472300

Organized under the Laws of IN State of Domicile or Port of Entry IN Country of Domicile US

Incorporated/Organized..... June 12, 1905 Commenced Business..... September 1, 1905

Statutory Home Office	1300 South Clinton Street..... Fort Wayne ..... IN ..... US ..... 46802 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1300 South Clinton Street..... Fort Wayne ..... IN ..... US..... 46802 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-444-2363 *(Area Code) (Telephone Number)*
Mail Address	100 North Greene Street..... Greensboro ..... NC ..... US ..... 27401 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1300 South Clinton Street..... Fort Wayne ..... IN ..... US ..... 46802 *(Street and Number) (City or Town, State, Country and Zip Code)*	260-455-2000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.lfg.com	
Statutory Statement Contact	Sheila Diane Martin *(Name)*	336-691-4793 *(Area Code) (Telephone Number) (Extension)*
	Sheila.Martin@lfg.com *(E-Mail Address)*	336-691-3938 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Dennis Robert Glass	President	2. Nancy Smith	Secretary
3. Christopher Anthony Giovanni	SVP & Treasurer	4. Elizabeth Ann Braswell	VP & Appointed Actuary

OTHER

Ellen Gail Cooper	Executive Vice President	Randal Jay Freitag	Executive Vice President
Wilford Herndon Fuller	Executive Vice President	Jamie Burgener Ohl	Executive Vice President
Leon Ellis Roday	Executive Vice President	Kenneth Steven Solon	Executive Vice President

DIRECTORS OR TRUSTEES

Ellen Gail Cooper	Randal Jay Freitag	Wilford Herndon Fuller	Dennis Robert Glass
Leon Ellis Roday	Keith James Ryan		

State of..... Pennsylvania
County of... Delaware

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.

DocuSigned by: Dennis R. Glass 22826581AA8A458...	DocuSigned by: Nancy Smith 5DC0A9A19865422...	DocuSigned by: 6E8CBFEFE80D4AA...
(Signature)	(Signature)	(Signature)
Dennis Robert Glass	Nancy Smith	Christopher Anthony Giovanni
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	SVP & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 19th day of February, 2021

Maureen A. Cullen, Notary – State of Pennsylvania, County of Delaware 9/13/2024

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

Commonwealth of Pennsylvania - Notary Seal
Maureen A. Cullen, Notary Public
Delaware County
My Commission Expires September 13, 2024
Commission Number 1033473

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)	84,628,404,344		84,628,404,344	80,146,720,181
2. Stocks (Schedule D):				
2.1 Preferred stocks	125,464,877		125,464,877	209,034,800
2.2 Common stocks	4,761,241,102	139,101,228	4,622,139,874	4,814,283,536
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	13,540,977,301		13,540,977,301	13,143,141,692
3.2 Other than first liens			0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	65,282,154		65,282,154	63,669,686
4.2 Properties held for the production of income (less $.....0 encumbrances)	1,645,505		1,645,505	10,084,940
4.3 Properties held for sale (less $.....0 encumbrances)	11,397,848		11,397,848	
5. Cash ($.....(31,548,380), Schedule E-Part 1), cash equivalents ($.....381,292,042, Schedule E-Part 2) and short-term investments ($.....2,401,339,143, Schedule DA)	2,751,082,806		2,751,082,806	2,063,313,262
6. Contract loans (including $.....0 premium notes)	1,891,247,237	1,360,733	1,889,886,504	1,906,590,399
7. Derivatives (Schedule DB)	3,485,047,448		3,485,047,448	1,733,272,065
8. Other invested assets (Schedule BA)	2,812,925,937		2,812,925,937	2,610,831,424
9. Receivables for securities	8,520,720		8,520,720	13,643,390
10. Securities lending reinvested collateral assets (Schedule DL)	21,784,454		21,784,454	25,015,989
11. Aggregate write-ins for invested assets	769,367,395	0	769,367,395	518,088,605
12. Subtotals, cash and invested assets (Lines 1 to 11)	114,874,389,128	140,461,961	114,733,927,167	107,257,689,969
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	1,053,735,295	548,032	1,053,187,263	978,844,286
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	228,230,299	58,877,305	169,352,994	39,349,232
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	311,442,165		311,442,165	303,889,193
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	17,230,521
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	55,524,714		55,524,714	47,345,006
16.2 Funds held by or deposited with reinsured companies	3,851,095,681		3,851,095,681	3,595,726,386
16.3 Other amounts receivable under reinsurance contracts	882,921,944		882,921,944	599,658,194
17. Amounts receivable relating to uninsured plans	8,697,326		8,697,326	24,656,415
18.1 Current federal and foreign income tax recoverable and interest thereon	156,323,136		156,323,136	47,986,183
18.2 Net deferred tax asset	1,081,967,224	423,951,677	658,015,547	629,179,427
19. Guaranty funds receivable or on deposit	35,733,667		35,733,667	37,933,873
20. Electronic data processing equipment and software	202,258,306	192,790,621	9,467,685	10,486,023
21. Furniture and equipment, including health care delivery assets ($.....0)	115,140,533	115,140,533	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	91,337,103		91,337,103	22,324,416
24. Health care ($.....0) and other amounts receivable	67,629,242		67,629,242	55,178,942
25. Aggregate write-ins for other-than-invested assets	1,503,265,457	72,071,864	1,431,193,593	1,118,747,525
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	124,519,691,220	1,003,841,993	123,515,849,227	114,786,225,590
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	171,466,339,031		171,466,339,031	152,443,999,292
28. TOTAL (Lines 26 and 27)	295,986,030,251	1,003,841,993	294,982,188,258	267,230,224,882
DETAILS OF WRITE-INS				
1101. Variation margin	461,170,999		461,170,999	281,666,936
1102. Collateral receivable - derivatives	179,920,911		179,920,911	189,310,753
1103. Initial margin	96,607,113		96,607,113	44,686,795
1198. Summary of remaining write-ins for Line 11 from overflow page	31,668,372	0	31,668,372	2,424,120
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	769,367,395	0	769,367,395	518,088,605
2501. Company owned policies and contracts	897,599,433		897,599,433	889,516,010
2502. Rabbi trust company owned life ins cash value-admitted	228,516,135		228,516,135	201,602,987
2503. Miscellaneous receivables & prepaid items	276,304,951		276,304,951	
2598. Summary of remaining write-ins for Line 25 from overflow page	100,844,938	72,071,864	28,773,074	27,628,528
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,503,265,457	72,071,864	1,431,193,593	1,118,747,525

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $.....90,106,110,874 (Exhibit 5, Line 9999999) less $.....0 included in Line 6.3 (including $.....6,420,948,992 Modco Reserve)	90,106,110,874	86,791,850,169
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	5,192,195,480	4,882,653,477
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $.....0 Modco Reserve)	917,687,447	886,119,671
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,173,128,550	764,312,275
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	99,544,593	106,895,208
5.	Policyholders' dividends/refunds to members $.....362,889 and coupons $.....0 due and unpaid (Exhibit 4, Line 10)	362,889	392,828
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)	34,881,525	35,164,510
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....6,645,879 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	13,722,440	14,291,158
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	1,411,022	924,404
	9.2 Provision for experience rating refunds, including the liability of $.....(24,606,486) accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	14,046,146	
	9.3 Other amounts payable on reinsurance, including $.....41,617,373 assumed and $.....(20,039,044) ceded	21,578,329	125,525,233
	9.4 Interest Maintenance Reserve (IMR, Line 6)	1,846,043	33,307,271
10.	Commissions to agents due or accrued - life and annuity contracts $.....105,389,271, accident and health $.....39,910,354 and deposit-type contract funds $.....0	145,299,625	178,667,187
11.	Commissions and expense allowances payable on reinsurance assumed	20,503,474	19,953,265
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	966,650,803	910,604,189
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(4,094,277,770) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,495,006,534)	(4,530,409,400)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	19,761,107	51,601,183
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)		787,417
15.2	Net deferred tax liability		
16.	Unearned investment income	24,112,104	8,825,325
17.	Amounts withheld or retained by reporting entity as agent or trustee	96,935,242	88,721,872
18.	Amounts held for agents' account, including $.....155,869,039 agents' credit balances	155,869,039	146,614,744
19.	Remittances and items not allocated	1,692,564,783	880,543,140
20.	Net adjustment in assets and liabilities due to foreign exchange rates	32,187	38,569
21.	Liability for benefits for employees and agents if not included above	48,197	68,044
22.	Borrowed money $.....3,130,000,000 and interest thereon $.....(363,774)	3,129,636,226	3,584,515,793
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR Line 16, Col. 7)	1,428,390,975	1,314,928,006
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	8,895,745	8,895,745
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	9,063,822,634	7,518,040,000
	24.04 Payable to parent, subsidiaries and affiliates	30,501,077	28,399,149
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	1,836,521	1,832,019
	24.07 Funds held under coinsurance	688,491,881	574,145,099
	24.08 Derivatives	376,340,549	335,200,795
	24.09 Payable for securities	15,689,531	79,958,689
	24.10 Payable for securities lending	115,457,952	114,089,487
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	3,950,075,133	1,673,673,157
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	115,012,423,589	106,631,129,678
27.	From Separate Accounts Statement	171,466,329,724	152,444,567,806
28.	Total liabilities (Line 26 and 27)	286,478,753,313	259,075,697,484
29.	Common capital stock	25,000,000	25,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	1,546,566,774	1,516,566,774
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,357,866,419	3,809,545,511
34.	Aggregate write-ins for special surplus funds	0	4,649,359
35.	Unassigned funds (surplus)	2,574,001,752	2,798,765,754
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....9,307 in Separate Accounts Statement)	8,478,434,945	8,129,527,398
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	8,503,434,945	8,154,527,398
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	294,982,188,258	267,230,224,882

DETAILS OF WRITE-INS

2501.	Collateral payable - derivatives	2,960,862,667	1,367,111,798
2502.	Variation margin	960,420,928	275,281,208
2503.	Interest payable on reinsurance funds withheld	23,914,525	27,707,591
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,877,013	3,572,560
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,950,075,133	1,673,673,157
3101.			
3102.			
3103.			
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.	Affordable care act fee - 2020 fee year		4,649,359
3402.			
3403.			
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	4,649,359

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)	23,004,135,334	25,549,176,347
2.	Considerations for supplementary contracts with life contingencies	19,912,712	11,654,257
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	4,319,393,383	4,467,330,118
4.	Amortization of Interest Maintenance Reserve (IMR) (Line 5)	8,304,933	12,936,564
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(388,451,934)	(96,147,570)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	507,329,356	342,618,163
7.	Reserve adjustments on reinsurance ceded	(995,812,539)	(1,363,706,344)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,518,083,408	2,452,160,963
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	1,306,531,114	1,263,347,851
9.	Totals (Lines 1 to 8.3)	30,299,425,767	32,639,370,349
10.	Death benefits	3,268,618,622	2,632,904,268
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,205,036	3,432,286
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	524,731,322	549,416,900
13.	Disability benefits and benefits under accident and health contracts	1,875,348,032	1,822,424,912
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	15,849,599,112	16,742,676,434
16.	Group conversions	(309,552)	(124,794)
17.	Interest and adjustments on contract or deposit-type contract funds	92,208,910	89,477,090
18.	Payments on supplementary contracts with life contingencies	14,071,983	10,675,923
19.	Increase in aggregate reserves for life and accident and health contracts	3,642,550,828	5,788,981,490
20.	Totals (Lines 10 to 19)	25,272,024,293	27,639,864,509
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	2,172,947,798	2,551,589,041
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	118,363,753	117,243,379
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	1,915,750,054	2,178,675,683
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	304,243,443	314,063,262
25.	Increase in loading on deferred and uncollected premiums	9,339,204	9,072,031
26.	Net transfers to or (from) Separate Accounts net of reinsurance	809,968,178	(689,822,843)
27.	Aggregate write-ins for deductions	26,223,485	31,361,485
28.	Totals (Lines 20 to 27)	30,628,860,208	32,152,046,547
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(329,434,441)	487,323,802
30.	Dividends to policyholders and refunds to members	32,919,105	31,564,596
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(362,353,546)	455,759,206
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(164,304,022)	40,871,026
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)	(198,049,524)	414,888,180
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....13,830,167 (excluding taxes of $.....6,207,397 transferred to the IMR)	302,931,883	(15,998,256)
35.	Net income (Line 33 plus Line 34)	104,882,359	398,889,924
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	8,154,527,398	8,079,708,255
37.	Net income (Line 35)	104,882,359	398,889,924
38.	Change in net unrealized capital gains (losses) less capital gains tax of $.....10,961,777	41,237,160	292,277,067
39.	Change in net unrealized foreign exchange capital gain (loss)	15,974,311	(1,761,110)
40.	Change in net deferred income tax	(5,683,090)	182,814,165
41.	Change in nonadmitted assets	177,404,039	(320,368,346)
42.	Change in liability for reinsurance in unauthorized and certified companies		(8,714,420)
43.	Change in reserve on account of change in valuation basis (increase) or decrease	56,455,235	
44.	Change in asset valuation reserve	(113,462,969)	(151,375,138)
45.	Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	233,051,603	117,033,975
47.	Other changes in surplus in Separate Accounts Statement	971	(550,624)
48.	Change in surplus notes	30,000,000	28,000,000
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	548,320,908	92,674,118
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(89,063,755)	64,014,070
52.	Dividends to stockholders	(660,000,000)	(600,000,000)
53.	Aggregate write-ins for gains and losses in surplus	9,790,775	(18,114,538)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	348,907,547	74,819,143
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	8,503,434,945	8,154,527,398
	DETAILS OF WRITE-INS		
08.301.	Variable account asset management and service fees	1,105,350,437	1,049,092,398
08.302.	Other income	165,103,782	155,105,026
08.303.	Surrender charges	36,076,895	59,150,427
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)	1,306,531,114	1,263,347,851
2701.	Reinsurance adjustment on reinsurance assumed	26,151,267	31,361,485
2702.	Contract credits	72,218	
2703.			
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)	26,223,485	31,361,485
5301.	Change in pension liability	9,790,775	8,264,024
5302.	Correction of prior period error (net of tax)		(26,378,562)
5303.			
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)	9,790,775	(18,114,538)

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	22,903,591,712	25,466,924,223
2.	Net investment income	4,273,460,091	4,439,715,496
3.	Miscellaneous income	2,947,679,405	2,598,273,063
4.	Total (Lines 1 through 3)	30,124,731,208	32,504,912,782
5.	Benefit and loss related payments	21,840,573,728	22,060,172,008
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	541,513,709	(453,874,406)
7.	Commissions, expenses paid and aggregate write-ins for deductions	4,543,965,398	5,151,149,583
8.	Dividends paid to policyholders	33,232,029	34,168,890
9.	Federal and foreign income taxes paid (recovered) net of $.....20,037,564 tax on capital gains (losses)	(35,142,088)	151,090,452
10.	Total (Lines 5 through 9)	26,924,142,776	26,942,706,527
11.	Net cash from operations (Line 4 minus Line 10)	3,200,588,431	5,562,206,255
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,265,480,377	12,460,118,926
	12.2 Stocks	115,208,500	64,546,269
	12.3 Mortgage loans	819,480,385	878,522,529
	12.4 Real estate		
	12.5 Other invested assets	209,424,088	142,096,977
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds	8,354,205	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,417,947,555	13,545,284,700
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	11,663,594,958	14,757,336,744
	13.2 Stocks	103,835,342	162,098,468
	13.3 Mortgage loans	1,216,138,058	2,951,852,942
	13.4 Real estate	7,590,296	876,145
	13.5 Other invested assets	417,002,413	472,745,494
	13.6 Miscellaneous applications	120,144,774	357,766,625
	13.7 Total investments acquired (Lines 13.1 to 13.6)	13,528,305,842	18,702,676,417
14.	Net increase (decrease) in contract loans and premium notes	(17,368,095)	(4,589,885)
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(5,092,990,192)	(5,152,801,832)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	30,000,000	28,000,000
	16.2 Capital and paid in surplus, less treasury stock	548,320,908	92,674,118
	16.3 Borrowed funds	(450,000,000)	(672,316,401)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	31,567,776	(7,455,982)
	16.5 Dividends to stockholders	660,000,000	600,000,000
	16.6 Other cash provided (applied)	3,080,282,620	1,524,029,579
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,580,171,304	364,931,314
	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)	687,769,543	774,335,738
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,063,313,262	1,288,977,524
	19.2 End of year (Line 18 plus Line 19.1)	2,751,082,805	2,063,313,262

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

20.0001	Transfer to LRCVI	35,057,493	29,842,529
20.0002	Change in note in funds withheld	35,057,493	29,842,529

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	23,004,135,334	4,119,670,862	847,363,540	10,281,147,600	5,025,303,348	2,730,649,984			
2. Considerations for supplementary contracts with life contingencies	19,912,712	XXX	XXX	19,912,712		XXX	XXX		XXX
3. Net investment income	4,319,393,383	2,104,848,217	40,773,582	1,207,717,530	567,692,643	186,542,735		211,818,675	
4. Amortization of Interest Maintenance Reserve (IMR)	8,304,933	4,047,007	78,396	2,322,089	1,091,508	358,667		407,265	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(388,451,934)			(414,553,970)	21,932,153		XXX	4,169,883	
6. Commissions and expense allowances on reinsurance ceded	507,329,356	462,923,364	3,518,948	34,658,185	2,790,387	3,438,472	XXX		
7. Reserve adjustments on reinsurance ceded	(995,812,539)	152,480,291		(1,148,292,830)			XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,518,083,408	785,282,926		1,703,966,153	28,834,554		XXX	(225)	
8.2 Charges and fees for deposit-type contracts	0					XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	1,306,531,114	66,350,728	264,622	1,102,721,904	60,416,423	76,777,438	0	0	0
9. Totals (Lines 1 to 8.3)	30,299,425,767	7,695,603,395	891,999,088	12,789,599,373	5,708,061,016	2,997,767,297	0	216,395,599	0
10. Death benefits	3,268,618,622	2,593,516,381	675,102,212			XXX	XXX	29	
11. Matured endowments (excluding guaranteed annual pure endowments)	5,205,036	5,205,036				XXX	XXX		
12. Annuity benefits	524,731,322	XXX	XXX	394,175,099	130,556,223	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	1,875,348,032	7,722,184	(2,571,395)	300		1,870,196,943	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	0						XXX		
15. Surrender benefits and withdrawals for life contracts	15,849,599,112	739,730,996	10,592	11,645,550,877	3,464,306,647	XXX	XXX		
16. Group conversions	(309,552)	(12,568,221)	12,258,669				XXX		
17. Interest and adjustments on contract or deposit-type contract funds	92,208,910	74,832,951	6,060,291	5,990,264	4,737,479	541,400	XXX	46,525	
18. Payments on supplementary contracts with life contingencies	14,071,983	2,938		14,069,045		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	3,642,550,828	2,100,789,500	(8,307,392)	(296,798,861)	1,537,566,666	309,300,915	XXX	(0)	
20. Totals (Lines 10 to 19)	25,272,024,293	5,509,231,765	682,552,977	11,762,986,724	5,137,167,015	2,180,039,258	XXX	46,554	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,172,947,798	704,727,051	125,176,883	1,075,167,580	44,424,087	223,452,197			XXX
22. Commissions and expense allowances on reinsurance assumed	118,363,753	98,715,445	871,933	15,949,588	17,244	2,809,543	XXX		
23. General insurance expenses and fraternal expenses	1,915,750,054	614,601,238	140,770,439	531,025,510	189,588,048	433,423,124		6,341,695	
24. Insurance taxes, licenses and fees, excluding federal income taxes	304,243,443	148,670,819	33,913,019	26,930,069	8,949,929	85,594,350		185,257	
25. Increase in loading on deferred and uncollected premiums	9,339,204	8,863,146	417,117			58,941	XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	809,968,178	1,085,103,403		(590,213,710)	315,042,485		XXX	36,000	
27. Aggregate write-ins for deductions	26,223,485	26,178,910	318	49,692	351	(5,786)	0	0	0
28. Totals (Lines 20 to 27)	30,628,860,208	8,196,091,777	983,702,686	12,821,895,453	5,695,189,159	2,925,371,627	0	6,609,506	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(329,434,441)	(500,488,382)	(91,703,598)	(32,296,080)	12,871,857	72,395,670	0	209,786,093	0
30. Dividends to policyholders and refunds to members	32,919,105	32,911,317		7,788			XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(362,353,546)	(533,399,699)	(91,703,598)	(32,303,868)	12,871,857	72,395,670	0	209,786,093	0
32. Federal income taxes incurred (excluding tax on capital gains)	(164,304,022)	(8,320,606)	(15,867,699)	(90,767,095)	5,852,703	40,735,018		(95,936,343)	
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)	(198,049,524)	(525,079,093)	(75,835,899)	58,463,227	7,019,154	31,660,652	0	305,722,436	0
34. Policies/certificates in force end of year	3,069,389	1,476,662	25,986	1,164,042	335,142	67,557	XXX		
DETAILS OF WRITE-INS									
08.301. Variable account asset management and service fees	1,105,350,437	22,809,977	21,884	1,039,698,572	42,864,143	(44,138)			
08.302. Other income	165,103,782	16,263,606	234,295	54,463,528	17,320,776	76,821,576			
08.303. Surrender charges	36,076,895	27,277,145	8,443	8,559,804	231,504				
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)	1,306,531,114	66,350,728	264,622	1,102,721,904	60,416,423	76,777,438	0	0	0
2701. Reinsurance adjustment on reinsurance assumed	26,151,267	26,151,267							
2702. Contract Credits	72,218	27,643	318	49,692	351	(5,786)			
2703.	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)	26,223,485	26,178,910	318	49,692	351	(5,786)	0	0	0

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	4,119,670,862	(3)	130,427,428	12,992,564	591,626,837	1,011,297,341	693,149,141	341,902,942	1,338,274,612			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	2,104,848,217	327,778	87,186,604	93,427,299	85,184,647	1,146,036,103	622,799,638	67,672,791	2,213,357			
4. Amortization of Interest Maintenance Reserve (IMR)	4,047,007	630	167,634	179,633	163,785	2,203,492	1,197,462	130,115	4,256			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6. Commissions and expense allowances on reinsurance ceded	462,923,364	40,071	320,123,263			80,095,450	51,822,347	193,702	10,648,531			
7. Reserve adjustments on reinsurance ceded	152,480,291					(188,830)	126,406,966	26,262,155				
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	785,282,926								785,282,926			
8.2 Charges and fees for deposit-type contracts	0											
8.3 Aggregate write-ins for miscellaneous income	66,350,728	0	(2,095)	33,292	6,171,854	31,654,334	9,754,090	4,670,997	14,068,256	0	0	0
9. Totals (Lines 1 to 8.3)	7,695,603,395	328,405	217,819,642	426,756,051	683,147,123	2,271,097,890	1,505,129,644	440,832,702	2,150,491,938	0	0	0
10. Death benefits	2,593,516,381	118,202	204,249,401	29,148,005	46,839,673	1,188,781,560	853,877,917	48,718,285	221,783,338			
11. Matured endowments (excluding guaranteed annual pure endowments)	5,205,036	265,020	2,867,583	386		2,072,047						
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	7,722,184		1,915,224	950,086	40,010	4,251,577	298,400		266,887			
14. Coupons, guaranteed annual pure endowments and similar benefits	0											
15. Surrender benefits and withdrawals for life contracts	739,730,996	94,426	37,447,641	36,140	78,050,183	265,979,661	72,737,023	166,949,675	118,436,247			
16. Group conversions	(12,568,221)					(12,568,221)						
17. Interest and adjustments on contract or deposit-type contract funds	74,832,951	1,749	7,484,291	334,965	141,443	63,821,171	2,336,747	201,079	511,506			
18. Payments on supplementary contracts with life contingencies	2,938								2,938			
19. Increase in aggregate reserves for life and accident and health contracts	2,100,789,500	(347,786)	(85,232,220)	(42,825,612)	302,709,708	555,122,335	762,585,073	87,734,235	521,043,767			
20. Totals (Lines 10 to 19)	5,509,231,765	131,611	168,731,920	(12,356,030)	427,781,017	2,067,460,130	1,691,835,160	303,603,274	862,044,683	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	704,727,051		1,378,579	177,390,543	106,094,984	93,294,546	56,142,652	27,201,728	243,224,019			XXX
22. Commissions and expense allowances on reinsurance assumed	98,715,445		621,568	2,545,624		95,604,390		(66,563)	10,426			
23. General insurance expenses	614,601,238	9,813	14,136,900	187,436,012	32,170,798	242,386,712	35,228,118	19,135,033	84,097,852			
24. Insurance taxes, licenses and fees, excluding federal income taxes	148,670,819	287	2,736,634	23,557,973	12,787,558	47,260,682	22,622,093	7,751,915	31,953,677			
25. Increase in loading on deferred and uncollected premiums	8,863,146		122,945	8,961,404		(221,203)						
26. Net transfers to or (from) Separate Accounts net of reinsurance	1,085,103,403								1,085,103,403			
27. Aggregate write-ins for deductions	26,178,910	0	0	0	0	(1,682,892)	0	27,834,159	27,643	0	0	0
28. Totals (Lines 20 to 27)	8,196,091,777	141,711	187,728,546	387,535,526	578,834,357	2,544,102,365	1,805,828,023	385,459,546	2,306,461,703	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(500,488,382)	186,694	30,091,096	39,220,525	104,312,766	(273,004,475)	(300,698,379)	55,373,156	(155,969,765)	0	0	0
30. Dividends to policyholders and refunds to members	32,911,317	-	32,923,145	(11,828)								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(533,399,699)	186,694	(2,832,049)	39,232,353	104,312,766	(273,004,475)	(300,698,379)	55,373,156	(155,969,765)	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	(8,320,606)	-	(47,074,940)	25,707,454	-	13,046,880						
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)	(525,079,093)	186,694	44,242,891	13,524,899	104,312,766	(286,051,355)	(300,698,379)	55,373,156	(155,969,765)	0	0	0
34. Policies/certificates in force end of year	1,476,662	12,672	177,050	514,702	29,345	359,150	241,615		142,128			
DETAILS OF WRITE-INS												
08.301. Variable account asset management and service fees	22,809,977					(365,964)		4,675,798	18,500,143			
08.302. Other income	16,263,608		(2,883)	33,229		29,018,173		(265,929)	(12,518,982)			
08.303. Surrender charges	27,277,143		788	63	6,171,854	3,002,125	9,754,090	261,128	8,087,095			
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)	66,350,728	0	(2,095)	33,292	6,171,854	31,654,334	9,754,090	4,670,997	14,068,256	0	0	0
2701. Reinsurance adjustment on reinsurance assumed	26,151,267					(1,682,892)		27,834,159				
2702. Contract Credits	27,643								27,643			
2703.	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)	26,178,910	0	0	0	0	(1,682,892)	0	27,834,159	27,643	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 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts (b)	847,363,540		870,965,456	(23,601,916)					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	40,773,582		40,234,930	538,652					
4. Amortization of Interest Maintenance Reserve (IMR)	78,396		77,360	1,036					
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6. Commissions and expense allowances on reinsurance ceded	3,518,948		638,134	2,880,814					
7. Reserve adjustments on reinsurance ceded	0								
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0								
8.2 Charges and fees for deposit-type contracts	0								
8.3 Aggregate write-ins for miscellaneous income	264,622	0	50,094	214,528	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	891,999,088	0	911,965,974	(19,966,886)	0	0	0	0	0
10. Death benefits	675,102,212		675,041,868	60,344					
11. Matured endowments (excluding guaranteed annual pure endowments)	0								
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	(2,571,395)		(2,571,395)						
14. Coupons, guaranteed annual pure endowments and similar benefits	0								
15. Surrender benefits and withdrawals for life contracts	10,592			10,592					
16. Group conversions	12,258,669		12,258,669						
17. Interest and adjustments on contract or deposit-type contract funds	6,060,291		6,059,517	774					
18. Payments on supplementary contracts with life contingencies	0								
19. Increase in aggregate reserves for life and accident and health contracts	(8,307,392)		17,107,151	(25,414,543)					
20. Totals (Lines 10 to 19)	682,552,977	0	707,895,810	(25,342,833)	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	125,176,883		125,087,153	89,730					XXX
22. Commissions and expense allowances on reinsurance assumed	871,933		871,917	16					
23. General insurance expenses	140,770,439		140,655,669	114,770					
24. Insurance taxes, licenses and fees, excluding federal income taxes	33,913,019		33,882,364	30,655					
25. Increase in loading on deferred and uncollected premiums	417,117		417,117						
26. Net transfers to or (from) Separate Accounts net of reinsurance	0								
27. Aggregate write-ins for deductions	318	0	318	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	983,702,686	0	1,008,810,348	(25,107,662)	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)	(91,703,598)	0	(96,844,374)	5,140,776	0	0	0	0	0
30. Dividends to policyholders and refunds to members	0								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(91,703,598)	0	(96,844,374)	5,140,776	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	(15,867,699)		(15,867,699)						
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)	(75,835,899)	0	(80,976,675)	5,140,776	0	0	0	0	0
34. Policies/certificates in force end of year	25,986		25,986						
DETAILS OF WRITE-INS									
08.301. Variable account asset management and service fees	21,884		21,884						
08.302. Other income	234,295		28,210	206,085					
08.303. Surrender charges	8,443			8,443					
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)	264,622	0	50,094	214,528	0	0	0	0	0
2701. Contract credits	318		318						
2702.	0								
2703.	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)	318	0	318	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. .....

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

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

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

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	10,281,147,600	194,198,342	1,172,191,589	7,255,759,314	1,658,850,160	148,195	
2. Considerations for supplementary contracts with life contingencies	19,912,712	XXX	XXX	XXX	XXX	19,912,712	XXX
3. Net investment income	1,207,717,530	284,028,592	593,062,390	289,173,990	34,456,312	6,996,246	
4. Amortization of Interest Maintenance Reserve (IMR)	2,322,089	546,104	1,140,286	555,998	66,249	13,452	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(414,553,970)	(6,740,048)		(386,498,711)	(21,315,211)		
6. Commissions and expense allowances on reinsurance ceded	34,658,185	7,211,913	27,409,358	34,967	1,947		
7. Reserve adjustments on reinsurance ceded	(1,148,292,830)	(70,739,050)	(908,432,866)	(160,202,916)	(8,917,998)		
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,703,966,153			1,618,686,769	85,279,384		
8.2 Charges and fees for deposit-type contracts	0						
8.3 Aggregate write-ins for miscellaneous income	1,102,721,904	(1,367,090)	26,676,440	1,021,124,554	56,295,889	(7,889)	0
9. Totals (Lines 1 to 8.3)	12,789,599,373	407,138,763	912,047,197	9,638,633,964	1,804,716,733	27,062,716	0
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	394,175,099	289,495,613	79,785,346	1,325,696	23,556,715	11,729	
13. Disability benefits and benefits under accident and health contracts	300	300					
14. Coupons, guaranteed annual pure endowments and similar benefits	0						
15. Surrender benefits and withdrawals for life contracts	11,645,550,877	294,635,336	531,299,953	10,320,997,678	498,617,910		
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	5,990,264	1,065,236	763,881	320,850	584,530	3,255,767	
18. Payments on supplementary contracts with life contingencies	14,069,045			227	51,943	14,016,875	
19. Increase in aggregate reserves for life and accident and health contracts	(296,798,861)	(226,455,614)	(89,381,526)	9,449,377	1,125,934	8,462,968	
20. Totals (Lines 10 to 19)	11,762,986,724	358,740,871	522,467,654	10,332,093,828	523,937,032	25,747,339	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,075,167,580	5,129,368	101,857,069	918,428,740	49,752,403		
22. Commissions and expense allowances on reinsurance assumed	15,949,588	96,761	507,117	14,536,508	809,202		
23. General insurance expenses	531,025,510	26,200,445	17,755,851	179,010,778	307,848,974	209,462	
24. Insurance taxes, licenses and fees, excluding federal income taxes	26,930,069	2,160,886	395,575	9,456,624	14,910,865	6,119	
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(590,213,710)	(6,955,635)		(521,192,667)	(62,065,408)		
27. Aggregate write-ins for deductions	49,692	996	1	0	48,695	0	0
28. Totals (Lines 20 to 27)	12,821,895,453	385,373,692	642,983,267	10,932,333,811	835,241,763	25,962,920	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(32,296,080)	21,765,071	269,063,930	(1,293,699,847)	969,474,970	1,099,796	0
30. Dividends to policyholders and refunds to members	7,788	7,788					
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(32,303,868)	21,757,283	269,063,930	(1,293,699,847)	969,474,970	1,099,796	0
32. Federal income taxes incurred (excluding tax on capital gains)	(90,767,095)	(14,501,595)		(72,007,378)	(4,258,122)		
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)	58,463,227	36,258,878	269,063,930	(1,221,692,469)	973,733,092	1,099,796	0
34. Policies/certificates in force end of year	1,164,042	87,044	158,515	815,165	82,234	21,084	
DETAILS OF WRITE-INS							
08.301. Variable account asset management and service fees	1,039,698,571	(1,274,067)	25,651,862	962,284,656	53,036,120		
08.302. Surrender charges	55,854,739	135,403	1,022,035	51,786,696	2,910,605		
08.303. Other income	7,168,594	(228,426)	2,543	7,053,202	349,164	(7,889)	
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,102,721,904	(1,367,090)	26,676,440	1,021,124,554	56,295,889	(7,889)	0
2701. Contract credits	49,692	996	1		48,695		
2702.	0						
2703.	0						
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	49,692	996	1	0	48,695	0	0

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

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

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other
1. Premiums for group annuity contracts	5,025,303,348	3,278,244,756	99,096	290,690,938	1,456,268,558		
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3. Net investment income	567,692,643	483,002,892	2,913,859	46,233,888	35,542,004		
4. Amortization of Interest Maintenance Reserve (IMR)	1,091,508	928,674	5,603	88,894	68,337		
5. Separate Accounts net gain from operations excluding unrealized gains or losses	21,932,153	21,932,153					
6. Commissions and expense allowances on reinsurance ceded	2,790,387	2,790,387					
7. Reserve adjustments on reinsurance ceded	0						
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	28,834,554	241,714		7,588,462	21,004,378		
8.2 Charges and fees for deposit-type contracts	0						
8.3 Aggregate write-ins for miscellaneous income	60,416,423	13,019,733	(22)	4,799,436	42,597,276	0	0
9. Totals (Lines 1 to 8.3)	5,708,061,016	3,800,160,309	3,018,536	349,401,618	1,555,480,553	0	0
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	130,556,223	129,087,258	1,468,965				
13. Disability benefits and benefits under accident and health contracts	0						
14. Coupons, guaranteed annual pure endowments and similar benefits	0						
15. Surrender benefits and withdrawals for life contracts	3,464,306,647	1,656,238,746	8,020,088	227,243,815	1,572,803,998		
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	4,737,479	4,750,245		(12,812)	46		
18. Payments on supplementary contracts with life contingencies	0						
19. Increase in aggregate reserves for life and accident and health contracts	1,537,566,666	1,419,794,031	(4,882,068)	69,345,667	53,309,036		
20. Totals (Lines 10 to 19)	5,137,167,015	3,209,870,280	4,606,985	296,576,670	1,626,113,080	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	44,424,087	14,317,424		2,307,585	27,799,078		
22. Commissions and expense allowances on reinsurance assumed	17,244	2,368		14,876			
23. General insurance expenses	189,588,048	82,652,043	54,387,562	9,092,395	43,456,048		
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,949,929	4,067,250	2,573,314	370,422	1,938,943		
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	315,042,485	422,940,415		92,781,464	(200,679,394)		
27. Aggregate write-ins for deductions	351	351	0	0	0	0	0
28. Totals (Lines 20 to 27)	5,695,189,159	3,733,850,131	61,567,861	401,143,412	1,498,627,755	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	12,871,857	66,310,178	(58,549,325)	(51,741,794)	56,852,798	0	0
30. Dividends to policyholders and refunds to members	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	12,871,857	66,310,178	(58,549,325)	(51,741,794)	56,852,798	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	5,852,703	29,317,414		(13,266,316)	(10,198,395)		
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,019,154	36,992,764	(58,549,325)	(38,475,478)	67,051,193	0	0
34. Policies/certificates in force end of year	335,142	94,369	9,603	74,858	156,312		
DETAILS OF WRITE-INS							
08.301. Variable account asset management and service fees	42,864,143	2,359,794		4,786,864	35,717,485		
08.302. Other income	17,320,776	10,459,946	(22)	(4,135)	6,864,987		
08.303. Surrender charges	231,504	199,993		16,707	14,804		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	60,416,423	13,019,733	(22)	4,799,436	42,597,276	0	0
2701. Contract credits	351	351					
2702.	0						
2703.	0						
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	351	351	0	0	0	0	0

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

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only							
1. Premiums for accident and health contracts	2,730,649,984					258,848,894					2,345,370,128		126,430,962
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	186,542,735		1,282,028		12,271	704,188					199,728,901		(15,184,653)
4. Amortization of Interest Maintenance Reserve (IMR)	358,667		2,465		24	1,354					384,020		(29,196)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6. Commissions and expense allowances on reinsurance ceded	3,438,472										(1,140,033)	70,352	4,508,153
7. Reserve adjustments on reinsurance ceded	0												
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Sep. Accts	0												
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	76,777,438	0	0	0	0	75,575	0	0	0	0	76,681,329	0	20,534
9. Totals (Lines 1 to 8.3)	2,997,767,297	0	1,284,493	0	12,295	259,630,011	0	0	0	0	2,621,024,346	70,352	115,745,801
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	1,870,196,943		23,108			163,549,316					1,625,444,594		81,179,925
14. Coupons, guaranteed annual pure endowments and similar benefits	0												
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0												
17. Interest and adjustments on contract or deposit-type contract funds	541,400										3,444		537,956
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	309,300,915		89,270			(4,033)					315,254,852		(6,039,174)
20. Totals (Lines 10 to 19)	2,180,039,258	0	112,378	0	0	163,545,283	0	0	0	0	1,940,702,890	0	75,678,707
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	223,452,197				1,563,685	28,365,097					163,695,341	70,352	29,757,722
22. Commissions and expense allowances on reinsurance assumed	2,809,543												2,809,543
23. General insurance expenses	433,423,124		69,593		(642,365)	43,734,252					359,427,159		30,834,485
24. Insurance taxes, licenses and fees, excluding federal income taxes	85,594,350		17,359		162,170	10,976,554					70,927,904	(66,819)	3,577,182
25. Increase in loading on deferred and uncollected premiums	58,941												58,941
26. Net transfers to or (from) Separate Accounts net of reinsurance	0												
27. Aggregate write-ins for deductions	(5,786)	0	0	0	0	0	0	0	0	0	(5,786)	0	0
28. Totals (Lines 20 to 27)	2,925,371,627	0	199,330	0	1,083,490	246,621,186	0	0	0	0	2,534,747,508	3,533	142,716,580
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	72,395,670	0	1,085,163	0	(1,071,195)	13,008,825	0	0	0	0	86,276,838	66,819	(26,970,779)
30. Dividends to policyholders and refunds to members	0												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	72,395,670	0	1,085,163	0	(1,071,195)	13,008,825	0	0	0	0	86,276,838	66,819	(26,970,779)
32. Federal income taxes incurred (excluding tax on capital gains)	40,735,018		686,704		(234,018)	2,939,146					39,159,409	57,386	(1,873,609)
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)	31,660,652	0	398,459	0	(837,177)	10,069,679	0	0	0	0	47,117,429	9,433	(25,097,170)
34. Policies/certificates in force end of year	67,557					5,034					32,640		29,883

DETAILS OF WRITE-INS

08.301. Other income	76,821,576					75,575					76,725,467		20,534
08.302. Variable account asset management and service fees	(44,138)										(44,138)		
08.303.	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	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	76,777,438	0	0	0	0	75,575	0	0	0	0	76,681,329	0	20,534
2701. Contract credits	(5,786)										(5,786)		
2702.	0												
2703.	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	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(5,786)	0	0	0	0	0	0	0	0	0	(5,786)	0	0

(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 a

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year	43,870,023,403	8,416,920	1,807,226,638	165,864,078	1,919,932,242	14,150,203,871	19,753,551,313		6,064,828,341			
2. Tabular net premiums or considerations	4,406,711,226	(3)	94,290,500	28,692,557	596,306,690	696,456,791	2,669,923,988		321,040,703			
3. Present value of disability claims incurred	16,590,708					15,257,583	1,333,125					
4. Tabular interest	1,866,867,220	254,671	78,009,289	6,504,887	91,374,889	417,692,720	1,015,285,266		257,745,498			
5. Tabular less actual reserve released	62,108,282		3,825,019	1,735,493		54,288,983	2,258,787					
6. Increase in reserve on account of change in valuation basis	0											
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	50,028,618	XXX		(8,137,686)	5,496,469		52,669,835			XXX		
7. Other increases (net)	269,775,618					69,794,054	199,981,564					
8. Totals (Lines 1 to 7)	50,542,105,075	8,671,588	1,983,351,446	194,659,329	2,613,110,290	15,403,694,002	23,695,003,878	0	6,643,614,542	0	0	0
9. Tabular cost	3,439,875,269	423,051	118,737,224	47,488,064	282,080,472	425,243,562	2,550,440,464		15,462,432			
10. Reserves released by death	726,715,984	102,789	105,010,124	1,821,419	6,714,290	373,497,559	186,159,324		53,410,479			
11. Reserves released by other terminations (net)	593,727,767	76,614	35,664,762	25,259,853	70,978,201	253,374,984	96,846,525		111,526,828			
12. Annuity, supplementary contract, and disability payments involving life contingencies	57,751,815		1,915,224	950,086	40,010	52,592,458	1,987,150		266,887			
13. Net transfers to or (from) Separate Accounts	(230,934,863)								(230,934,863)			
14. Total deductions (Lines 9 to 13)	4,587,135,972	602,454	261,327,334	75,519,422	359,812,973	1,104,708,563	2,835,433,463	0	(50,268,237)	0	0	0
15. Reserve December 31, current year	45,954,969,103	8,069,134	1,722,024,112	119,139,907	2,253,297,317	14,298,985,439	20,859,570,415	0	6,693,882,779	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year	31,470,870,713		1,360,644,730	9,780,454	2,071,941,281	11,614,456,301	11,591,845,893		4,822,202,054			
17. Amount available for policy loans based upon Line 16 CSV	28,918,097,995		1,224,580,257	8,802,408	1,864,747,153	10,743,716,760	10,736,269,568		4,339,981,849			

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

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

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life (b)	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year	463,620,954		463,339,634		281,320				
2. Tabular net premiums or considerations	554,498,766		554,488,454		10,312				
3. Present value of disability claims incurred	55,496,468		55,496,468						
4. Tabular interest	(163,571,525)		(163,583,457)		11,932				
5. Tabular less actual reserve released	(183,076,083)		(183,076,083)						
6. Increase in reserve on account of change in valuation basis	0								
7. Other increases (net)	172,312,767		172,312,767						
8. Totals (Lines 1 to 7)	899,281,347	0	898,977,783	0	303,564	0	0	0	0
9. Tabular cost	370,072,292		370,046,737			25,555			
10. Reserves released by death	17,646,284		17,628,809			17,475			
11. Reserves released by other terminations (net)	25,530,787		25,529,076			1,711			
12. Annuity, supplementary contract, and disability payments involving life contingencies	2,427,337		2,427,337						
13. Net transfers to or (from) Separate Accounts	0								
14. Total deductions (Lines 9 to 13)	415,676,700	0	415,631,959	0	0	44,741	0	0	0
15. Reserve December 31, current year	483,604,647	0	483,345,824	0	303,564	(44,741)	0	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year	0								
17. Amount available for policy loans based upon Line 16 CSV	0								

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

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

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	28,774,064,319	4,571,816,160	14,866,831,997	6,150,478,782	698,217,558	2,486,057,543	662,279
2. Tabular net premiums or considerations	2,644,335,694	66,059,733	1,447,574,508	846,900,507	148,152,372	135,648,574	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	857,189,118	138,194,515	397,785,947	207,602,907	20,713,467	92,865,876	26,406
5. Tabular less actual reserve released	(11,867,553)				81,368	(11,902,889)	(46,032)
6. Increase in reserve on account of change in valuation basis	(16,351,502)			(13,030,124)	(3,321,378)		
7. Other increases (net)	(395,749,470)	11,866,389	(402,781,898)	(2,818,964)	184,622	(2,238,961)	39,342
8. Totals (Lines 1 to 7)	31,851,620,606	4,787,936,797	16,309,410,554	7,189,133,108	864,028,009	2,700,430,143	681,995
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	0						
12. Annuity, supplementary contract, and disability payments involving life contingencies	2,714,403,794	414,046,784	1,505,322,933	506,385,291	52,958,461	235,689,818	507
13. Net transfers to or (from) Separate Accounts	683,981,273			597,942,222	86,039,051		
14. Total deductions (Lines 9 to 13)	3,398,385,067	414,046,784	1,505,322,933	1,104,327,513	138,997,512	235,689,818	507
15. Reserve December 31, current year	28,453,235,539	4,373,890,013	14,804,087,621	6,084,805,595	725,030,497	2,464,740,325	681,488
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	25,917,588,768	4,316,258,418	14,799,496,329	6,077,392,870	724,441,151		
17. Amount available for policy loans based upon Line 16 CSV	0						

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

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

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	13,684,141,493	9,582,856,612	908,920,951	69,347,318	1,903,450,021	1,219,566,591	
2. Tabular net premiums or considerations	1,861,674,156	1,676,325,007	983,002	35,413,389	91,208,946	57,743,812	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	424,425,224	251,277,990	29,393,630	46,134,928	20,724,421	76,894,255	
5. Tabular less actual reserve released	22,814,608					22,814,608	
6. Increase in reserve on account of change in valuation basis	(6,105,375)			(6,105,375)			
7. Other increases (net)	3,179,775	2,414,505	615,982	1,101,519,677	(1,101,370,389)		
8. Totals (Lines 1 to 7)	15,990,129,881	11,512,874,114	939,913,565	1,246,309,937	914,012,999	1,377,019,266	0
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	0						
12. Annuity, supplementary contract, and disability payments involving life contingencies	1,879,173,523	1,253,150,761	134,146,714	93,247,050	185,028,423	213,600,575	
13. Net transfers to or (from) Separate Accounts	(1,103,345,227)	(891,515,428)		(28,134,185)	(179,053,073)	(4,642,541)	
14. Total deductions (Lines 9 to 13)	775,828,296	361,635,333	134,146,714	65,112,865	5,975,350	208,958,034	0
15. Reserve December 31, current year	15,214,301,585	11,151,238,781	805,766,851	1,181,197,072	908,037,649	1,168,061,232	0
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	14,021,923,977	11,127,452,316	805,765,628	1,181,249,318	907,456,715		
17. Amount available for policy loans based upon Line 16 CSV	0						

(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.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 19,885,922	26,126,717
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 3,562,584,525	3,568,684,608
1.3	Bonds of affiliates	(a) 21,514,172	20,516,418
2.1	Preferred stocks (unaffiliated)	(b) 9,961,547	9,961,545
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	7,526,241	7,526,841
2.21	Common stocks of affiliates	385,300,000	386,700,000
3.	Mortgage loans	(c) 563,262,163	563,372,098
4.	Real estate	(d) 3,973,561	3,973,561
5.	Contract loans	106,639,537	106,311,180
6.	Cash, cash equivalents and short-term investments	(e) 13,805,769	12,890,200
7.	Derivative instruments	(f) (287,436,688)	(216,356,597)
8.	Other invested assets	272,114,839	271,900,954
9.	Aggregate write-ins for investment income	6,627,968	6,740,582
10.	Total gross investment income	4,685,759,556	4,768,348,107
11.	Investment expenses		(g) 156,889,504
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 308,864
13.	Interest expense		(h) 139,270,822
14.	Depreciation on real estate and other invested assets		(i) 2,857,768
15.	Aggregate write-ins for deductions from investment income		149,627,766
16.	Total deductions (Lines 11 through 15)		448,954,724
17.	Net investment income (Line 10 minus Line 16)		4,319,393,383
	DETAILS OF WRITE-INS		
0901.	Miscellaneous	6,523,889	6,636,503
0902.	Interest on policy liens	104,079	104,079
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	6,627,968	6,740,582
1501.	Interest paid on funds withheld		149,627,766
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		149,627,766

(a) Includes $.....82,309,503 accrual of discount less $.....77,331,844 amortization of premium and less $.....27,318,206 paid for accrued interest on purchases.
(b) Includes $.....241,041 accrual of discount less $.....23,859 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....1,757,526 accrual of discount less $.....2,033,968 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....3,717,454 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....0 accrual of discount less $.....102 amortization of premium and less $.....46,933 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....259,674,824 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 $.....90,791,912 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....2,857,768 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			0		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(26,716,037)	(36,838,495)	(63,554,532)	2,228,533	181,420,841
1.3	Bonds of affiliates			0		
2.1	Preferred stocks (unaffiliated)	102,441		102,441	(2,001,774)	
2.11	Preferred stocks of affiliates			0		
2.2	Common stocks (unaffiliated)	(10,914,609)		(10,914,609)		
2.21	Common stocks of affiliates			0	(385,853,025)	
3.	Mortgage loans	(400,000)		(400,000)		1,725,436
4.	Real estate			0		
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments			0		
7.	Derivative instruments	341,549,459	(506,944)	341,042,515	422,025,904	(171,553,394)
8.	Other invested assets	111,607	1,301,114	1,412,721	15,799,298	4,381,428
9.	Aggregate write-ins for capital gains (losses)	34,362,944	(2,433,670)	31,929,274	0	0
10.	Total capital gains (losses)	338,095,805	(38,477,995)	299,617,810	52,198,936	15,974,311
	DETAILS OF WRITE-INS					
0901.	Foreign Exchange		(2,433,670)	(2,433,670)		
0902.	Miscellaneous	35,844,474		35,844,474		
0903.	Funds withheld	(1,481,530)		(1,481,530)		
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)	34,362,944	(2,433,670)	31,929,274	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	(1,625,140)		86,330	(1,711,470)								
2. Deferred and accrued	18,523		18,523									
3. Deferred, accrued and uncollected:												
3.1 Direct	(254,716)		19,662	(274,378)								
3.2 Reinsurance assumed	(31,481)		97,484	(128,965)								
3.3 Reinsurance ceded	1,320,419		12,293	1,308,126								
3.4 Net (Line 1 + Line 2)	(1,606,617)	0	104,853	(1,711,470)	0	0	0	0	0	0	0	0
4. Advance	179,138		179,138									
5. Line 3.4 - Line 4	(1,785,755)	0	(74,285)	(1,711,470)	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	12,030,388,219		1,435,850,490	10,594,537,729								
6.2 Reinsurance assumed	189,456,923		93,892	189,363,031								
6.3 Reinsurance ceded	398,726,837		127,701,845	271,024,992								
6.4 Net	11,821,118,305	0	1,308,242,537	10,512,875,768	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	11,819,332,550	0	1,308,168,252	10,511,164,298	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	(9,258,659)		4,052,938	(13,311,597)								
9. First year premiums and considerations:												
9.1 Direct	12,028,703,412		1,431,651,834	10,597,051,578								
9.2 Reinsurance assumed	199,021,499		171,399	198,850,100								
9.3 Reinsurance ceded	399,133,705		127,707,921	271,425,784								
9.4 Net (Line 7 - Line 8)	11,828,591,209	0	1,304,115,314	10,524,475,895	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	424,910,003		422,122,651	2,787,352								
10.2 Reinsurance assumed	43,109,879		43,109,879									
10.3 Reinsurance ceded	6,599		6,599									
10.4 Net	468,013,283	0	465,225,931	2,787,352	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	164,221,458		85,371,058	(113,708,991)		85,448,447	(85,449)	107,997,525		(801,132)		
12. Deferred and accrued	136,415,629		111,813,093			(99,700)		24,702,236				
13. Deferred, accrued and uncollected:												
13.1 Direct	234,496,788		136,926,114			35,413,920		61,549,083		607,671		
13.2 Reinsurance assumed	381,763,600		247,782,680	3,207,328		52,410,356		74,543,586		3,819,650		
13.3 Reinsurance ceded	315,623,302		187,524,643	116,916,320		2,475,529	85,449	3,392,908		5,228,453		
13.4 Net (Line 11 + Line 12)	300,637,087	0	197,184,151	(113,708,991)	0	85,348,747	(85,449)	132,699,761	0	(801,132)	0	0
14. Advance	13,543,302		3,967,549			2,929,874		6,578,813		67,066		
15. Line 13.4 - Line 14	287,093,785	0	193,216,602	(113,708,991)	0	82,418,873	(85,449)	126,120,948	0	(868,198)	0	0
16. Collected during year:												
16.1 Direct	12,172,866,925	(3)	4,464,137,469	752,388,112		665,777,823	5,024,125,239	1,251,290,988		15,147,297		
16.2 Reinsurance assumed	3,316,448,433		951,800,280	45,386,988		807,194,159	1,591,882	1,494,214,823		16,260,301		
16.3 Reinsurance ceded	4,882,475,601		3,137,240,456	1,057,933,164		637,849,436	441,283	21,004,867		28,006,395		
16.4 Net	10,606,839,757	(3)	2,278,697,293	(260,158,064)	0	835,122,546	5,025,275,838	2,724,500,944	0	3,401,203	0	0
17. Line 15 + Line 16.4	10,893,933,542	(3)	2,471,913,895	(373,867,055)	0	917,541,419	5,025,190,389	2,850,621,892	0	2,533,005	0	0
18. Prior year (uncollected + deferred and accrued - advance)	186,402,700		121,584,274	(127,751,409)		70,177,881	(112,960)	122,521,839		(16,925)		
19. Renewal premiums and considerations:												
19.1 Direct	12,173,457,286		4,461,687,042	752,388,112		668,064,015	5,024,125,239	1,251,960,379		15,232,499		
19.2 Reinsurance assumed	3,344,163,105		969,310,159	43,798,913		814,980,058	1,591,882	1,497,589,033		16,893,060		
19.3 Reinsurance ceded	4,810,089,546		3,080,667,580	1,042,302,672		635,680,534	413,773	21,449,359		29,575,628		
19.4 Net (Line 17 - Line 18)	10,707,530,842	(3)	2,350,329,621	(246,115,646)	0	847,363,538	5,025,303,349	2,728,100,053	0	2,549,930	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	24,627,070,701	0	6,315,461,527	11,352,227,042	0	668,064,015	5,024,125,239	1,251,960,379	0	15,232,499	0	0
20.2 Reinsurance assumed	3,586,294,483	0	1,012,591,437	242,649,013	0	814,980,058	1,591,882	1,497,589,033	0	16,893,060	0	0
20.3 Reinsurance ceded	5,209,229,850	0	3,208,382,100	1,313,728,456	0	635,680,534	413,773	21,449,359	0	29,575,628	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	23,004,135,334	(3)	4,119,670,866	10,281,147,601	0	847,363,538	5,025,303,349	2,728,100,053	0	2,549,930	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
			3	4	Credit Life	6	7	8	9	10	Aggregate of	Fraternal
	Total	Industrial Life	Life Insurance	Individual Annuities	(Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	All Other Lines of Business	(Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	5,257,859		5,257,859									
22. All other	20,139,274		20,131,614	7,660								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	180,737,134		158,637,496	22,099,638								
23.2 Reinsurance assumed	15,086,624		91,576	14,995,048								
23.3 Net ceded less assumed	165,650,510	0	158,545,920	7,104,590	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	0											
24.2 Reinsurance assumed	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	326,592,222		304,285,868	12,558,547		3,518,948	2,790,387	(477,773)		3,916,245		
25.2 Reinsurance assumed	103,277,129		98,623,869	954,539		871,935	17,244	57,129		2,752,413		
25.3 Net ceded less assumed	223,315,093	0	205,661,999	11,604,008	0	2,647,013	2,773,143	(534,902)	0	1,163,832	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	507,329,356	0	462,923,364	34,658,185	0	3,518,948	2,790,387	(477,773)	0	3,916,245	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	118,363,753	0	98,715,445	15,949,587	0	871,935	17,244	57,129	0	2,752,413	0	0
26.3 Net ceded less assumed	388,965,603	0	364,207,919	18,708,598	0	2,647,013	2,773,143	(534,902)	0	1,163,832	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	1,244,576,189		573,437,631	471,458,801		66,660,385	1,672,121	131,346,431		820		
28. Single	2,669,061		23	863,508			1,805,530					
29. Renewal	925,702,548		131,289,401	602,845,270		58,516,498	40,946,435	91,488,862		616,082		
30. Deposit-type contract funds	0											
31. Totals (to agree with Page 6, Line 21)	2,172,947,798	0	704,727,055	1,075,167,579	0	125,176,883	44,424,086	222,835,293	0	616,902	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	26,347,190	10,579	15,519,018	13,242	2,895,498		44,785,527
2.	Salaries and wages	757,043,558	8,469,517	320,668,899		77,086,999		1,163,268,973
3.11	Contributions for benefit plans for employees	130,187,529	1,653,207	59,219,445		12,253,598		203,313,779
3.12	Contributions for benefit plans for agents	11,386,107	100	8,453		179,849		11,574,509
3.21	Payments to employees under non-funded benefit plans	481,400		59,158				540,558
3.22	Payments to agents under non-funded benefit plans							0
3.31	Other employee welfare	5,042,532	3,135	1,693,793		464,054		7,203,514
3.32	Other agent welfare							0
4.1	Legal fees and expenses	15,248,339	692	608,077		1,056,054		16,913,162
4.2	Medical examination fees	15,085,549	1,648,058	25,017,522		2,755,387		44,506,516
4.3	Inspection report fees	412,475	17	38,494		29,763		480,749
4.4	Fees of public accountants and consulting actuaries	10,916,277	461	1,593,986		908,151		13,418,875
4.5	Expense of investigation and settlement of policy claims	1,113,823	4,671,381	923,666		626,073		7,334,943
5.1	Traveling expenses	8,562,043	1,662	1,739,607		676,617		10,979,929
5.2	Advertising	19,361,886	953	1,074,690		1,348,800		21,786,329
5.3	Postage, express, telegraph and telephone	26,658,483	2,534,568	6,224,477		2,358,159		37,775,687
5.4	Printing and stationery	20,148,646	1,008,854	1,861,998		1,525,204		24,544,702
5.5	Cost or depreciation of furniture and equipment	5,862,989	8,203	3,485,629	18,238	622,931		9,997,990
5.6	Rental of equipment	66,611,517	2,425	1,591,257		4,504,064		72,709,263
5.7	Cost or depreciation of EDP equipment and software	60,733,428	9,325	27,801,835	2,365,142	16,120,799		107,030,529
6.1	Books and periodicals	173,622	(134)	23,784		13,019		210,291
6.2	Bureau and association fees	4,198,864	5,871	771,704		341,614		5,318,053
6.3	Insurance, except on real estate	5,509,439	246	1,197,567		442,649		7,149,901
6.4	Miscellaneous losses	295,261	11	1,062,729		19,728		1,377,729
6.5	Collection and bank service charges	3,425,231	145	449,642		330,866		4,205,884
6.6	Sundry general expenses	(12,904,875)	(36)	(1,914,562)		(1,988,397)		(16,807,870)
6.7	Group service and administration fees	2,926,879	9,752,469	(89,422,968)		1,889,004		(74,854,616)
6.8	Reimbursements by uninsured plans							0
7.1	Agency expense allowance	(4,056,405)						(4,056,405)
7.2	Agents' balances charged off (less $.....0 recovered)	2,233,897	84	46,878		150,526		2,431,385
7.3	Agency conferences other than local meetings	2,972,592	165	1,373,291		287,312		4,633,360
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses	9,986,542	391	668,490		775,175		11,430,598
9.2	Investment expenses not included elsewhere	1,118,174	38	49,555		8,758,525		9,926,292
9.3	Aggregate write-ins for expenses	282,847,316	30,479	20,174,144	0	20,457,483	0	323,509,422
10.	General expenses Incurred	1,479,930,308	29,812,866	403,610,258	2,396,622	156,889,504	(b) 0	(a) 2,072,639,558
11.	General expenses unpaid December 31, prior year	674,506,430	11,496,920	165,001,588		59,599,251		910,604,189
12.	General expenses unpaid December 31, current year	691,337,051	13,904,313	188,238,315		73,171,123		966,650,802
13.	Amounts receivable relating to uninsured plans, prior year							0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,463,099,687	27,405,473	380,373,531	2,396,622	143,317,632	0	2,016,592,945
	DETAILS OF WRITE-INS							
09.301.	Temporary Help Expense	88,924,750	19,791	9,006,589		9,946,148		107,897,278
09.302.	Letter of credit expense fees	54,012,440						54,012,440
09.303.	Outsourcing	53,481,788	2,165	3,342,806		5,174,573		62,001,332
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	86,428,338	8,523	7,824,749	0	5,336,762	0	99,598,372
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above)	282,847,316	30,479	20,174,144	0	20,457,483	0	323,509,422

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

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $.....0; 2. Institutional $.....0; 3. Recreational and Health $.....0; 4. Educational $.....0
5. Religious $.....0; 6. Membership $.....0; 7. Other $.....0; 8. Total $.....0

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	2,702,186	606,529		93,239		3,401,954
2.	State insurance department licenses and fees	10,594,037	3,539,642				14,133,679
3.	State taxes on premiums	136,443,338	51,818,124				188,261,462
4.	Other state taxes, including $.....2,035,484 for employee benefits	5,355,139	2,552,846		2,618		7,910,603
5.	U.S. Social Security taxes	51,143,365	22,006,145		213,007		73,362,517
6.	All other taxes	12,411,028	5,071,064				17,482,092
7.	Taxes, licenses and fees incurred	218,649,093	85,594,350	0	308,864	0	304,552,307
8.	Taxes, licenses and fees unpaid December 31, prior year	39,318,963	12,191,602		90,618		51,601,183
9.	Taxes, licenses and fees unpaid December 31, current year	14,204,112	5,537,015		19,980		19,761,107
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	243,763,944	92,248,937	0	379,502	0	336,392,383

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	5,257,859	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	20,139,274	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	25,397,133	0
6.	Paid-in cash	1,443,592	
7.	Left on deposit	5,651,625	
8.	Aggregate write-ins for dividend or refund options	739,678	0
9.	Total Lines 5 through 8	33,232,028	0
10.	Amount due and unpaid	362,889	
11.	Provision for dividends or refunds payable in the following calendar year	34,881,525	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	35,244,414	0
16.	Total from prior year	35,557,337	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	32,919,105	0
	DETAILS OF WRITE-INS		
0801.	Dividends on policy loans	678,742	
0802.	Reimbursed on reins ceded	60,936	
0803.			
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)	739,678	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. 1941 CSO 130% 3% CRVM CRF 50-62	19,967		19,967		
0100002. 1941 CSO 130% ANB 2.5% NLP CNF 46-67	8,722		8,722		
0100003. 1941 CSO 2.5% CRVM CNF 43-68	2,539,800		2,539,800		
0100004. 1941 CSO 2.5% CRVM CRF 54-59	1,650,894		1,650,894		
0100005. 1941 CSO 2.5% NLP CNF 30-80	8,271,491		8,271,491		
0100006. 1941 CSO 2.5% NLP CRF 51-62	2,562,334		2,562,334		
0100007. 1941 CSO 3% CRVM CNF 60-62	1,435,415		1,435,415		
0100008. 1941 CSO 3% CRVM CRF 47-67	10,508,788		10,508,788		
0100009. 1941 CSO 3% NLP CNF 48-81	10,403,449		10,403,449		
0100010. 1941 CSO 3% NLP CRF 48-66	19,480,107		19,480,107		
0100011. 1941 CSO 3.5% CRVM CRF 54-63	12,427		12,427		
0100012. 1941 CSO 3.5% NLP	421,593		421,593		
0100013. 1941 CSO 3.5% NLP CRF 60-79	34,820		34,820		
0100014. 1941 CSO ANB 2.25% CRVM CNF 48-58	1,909,918		1,909,918		
0100015. 1941 CSO ANB 2.25% NLP CNF 48-57	2,193,964		2,193,964		
0100016. 1941 CSO ANB 2.5% CRVM CRF 48-62	444,519		444,519		
0100017. 1941 CSO ANB 2.5% MOD CRF 56-62	1,819,908		1,819,908		
0100018. 1941 CSO ANB 2.5% NJ CRF 48-62	6,443,076		6,443,076		
0100019. 1941 CSO ANB 2.5% NLP CNF 48-69	6,533,065		6,533,065		
0100020. 1941 CSO ANB 2.5% NLP CRF 47-62	21,920,623		21,920,623		
0100021. 1941 CSO ANB 2.75% NLP CNF 54-57	1,007,525		1,007,525		
0100022. 1941 CSO ANB 3% CRVM CNF 57-62	4,101,642		4,101,642		
0100023. 1941 CSO ANB 3% CRVM CRF 50-64	4,555,918		4,555,918		
0100024. 1941 CSO ANB 3% NLP CNF 43-62	1,076,341		1,076,341		
0100025. 1941 CSO ANB 3% NLP CRF 48-78	2,503,153		2,503,153		
0100026. 1941 CSO ANB 3.25% NLP CRF 55	18,327		18,327		
0100027. 1941 CSO ANB 3.5% NLP CRF 58-62	129,079		129,079		
0100028. 1941 CSSI 3% NLP CNF 48-67	333,395	333,395			
0100029. 1941 SI 130% ANB 3% NLP CNF 50-67	44,416	44,416			
0100030. 1941 SI 3% NLP CNF 48-67	3,885,632	3,885,632			
0100031. 1941 SSI 130% ANB 3% NLP CNF 60-67	3,837	3,837			
0100032. 1958 CET 2.25% CRVM CRF 56-79	40,199		40,199		
0100033. 1958 CET 2.5% CRVM CRF 64-67	19,951		19,951		
0100034. 1958 CET 2.75% CRVM CRF 67-73	28,990		28,990		
0100035. 1958 CET 3% CRVM CRF 59-80	133,437		133,437		
0100036. 1958 CET 3.5% CRVM CRF 69-80	155,516		155,516		
0100037. 1958 CET 4% CRVM CRF 78-88	90,609		90,609		
0100038. 1958 CET 4% NLP CRF 83	10,700		10,700		
0100039. 1958 CET 4.5% CRVM CRF 80-88	28,110		28,110		
0100040. 1958 CET 5% CRVM CRF 82	10		10		
0100041. 1958 CET 5.5% CRVM CRF 75-89	289,956		289,956		
0100042. 1958 CET ALB 3% NLP CNF 68-80	1,631		1,631		
0100043. 1958 CET ALB 4% NLP CNF 81	56		56		
0100044. 1958 CET ALB 4.5% NLP CNF 80-86	212		212		
0100045. 1958 CET ANB 2% NLP CRF 65-81	6,472		6,472		
0100046. 1958 CET ANB 2.25% NLP CNF 65-77	33,750		33,750		
0100047. 1958 CET ANB 2.5% NLP CNF 61-80	26,801		26,801		
0100048. 1958 CET ANB 3% NLP CNF 64-84	217,940	187,913	30,027		
0100049. 1958 CET ANB 3% NLP CRF 61-79	4,866		4,866		
0100050. 1958 CET ANB 3.25% NLP CNF 71-76	29,150		29,150		
0100051. 1958 CET ANB 3.5% NLP CNF 65-80	23,660		23,660		
0100052. 1958 CET ANB 3.5% NLP CRF 62-99	1,818,857		1,818,857		
0100053. 1958 CET ANB 4% NLP CNF 78-83	18,343		18,343		
0100054. 1958 CET ANB 4% NLP CRF 78-88	253,176		253,176		
0100055. 1958 CET ANB 4.5% NLP CNF 74-88	13,316	1,899	11,416		
0100056. 1958 CET ANB 4.5% NLP CRF 85-87	928		928		
0100057. 1958 CSO 2.25% CRVM CRF 60-82	1,883,776		1,883,776		
0100058. 1958 CSO 2.25% NLP CRF 64-82	119,687		119,687		
0100059. 1958 CSO 2.5% CRVM CNF 62-76	159,540		159,540		
0100060. 1958 CSO 2.5% CRVM CRF 63-73	233,886		233,886		
0100061. 1958 CSO 2.5% MOD CNF 62-76	124,010		124,010		
0100062. 1958 CSO 2.5% NLP CNF 61-84	76,194,628		76,194,628		
0100063. 1958 CSO 2.5% NLP CRF 63-68	41,530		41,530		
0100064. 1958 CSO 2.75% CRVM CRF 67-74	612,326		612,326		
0100065. 1958 CSO 3% CRVM CNF 62-84	59,208,115		59,208,115		
0100066. 1958 CSO 3% CRVM CRF 51-91	2,594,082		2,594,082		
0100067. 1958 CSO 3% MOD CNF 70-80	129,558		129,558		
0100068. 1958 CSO 3% NLP 62-88	4,405,560				4,405,560
0100069. 1958 CSO 3% NLP CNF 62-02	85,511,153		85,511,153		
0100070. 1958 CSO 3% NLP CRF 66-80	183,575		72,172		111,403
0100071. 1958 CSO 3.27% CRVM	2,292,240				2,292,240
0100072. 1958 CSO 3.5% 13-15	12		12		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100073. 1958 CSO 3.5% CRVM	1,332,873		1,285,252		47,621
0100074. 1958 CSO 3.5% CRVM CNF 65-83	3,031,579		3,031,579		
0100075. 1958 CSO 3.5% CRVM CRF 64-87	2,620,552		2,620,552		
0100076. 1958 CSO 3.5% NJ CNF 79-82	794,728		794,728		
0100077. 1958 CSO 3.5% NLP 64-82	4,582				4,582
0100078. 1958 CSO 3.5% NLP CNF 64-82	22,347,150		22,347,150		
0100079. 1958 CSO 3.5% NLP CRF 63-80	397,400		397,400		
0100080. 1958 CSO 4% 84-12	5,374		5,374		
0100081. 1958 CSO 4% CRVM	761,199		709,138		52,061
0100082. 1958 CSO 4% CRVM CNF 78-85	356,672		356,672		
0100083. 1958 CSO 4% CRVM CNF ISL 82-88	2,734		2,734		
0100084. 1958 CSO 4% CRVM CRF 77-88	3,268,998		3,268,998		
0100085. 1958 CSO 4% NLP 77-88	81,291				81,291
0100086. 1958 CSO 4% NLP CNF 77-09	8,658,165		8,658,165		
0100087. 1958 CSO 4% NLP CRF 52-16	179,959		179,959		
0100088. 1958 CSO 4.5% 82-05	10,324		10,324		
0100089. 1958 CSO 4.5% CRVM 79-88	3,087,330		2,475,954		611,376
0100090. 1958 CSO 4.5% CRVM CNF 72-03	78,904,832		78,904,832		
0100091. 1958 CSO 4.5% CRVM CNF ISL 81-89	36,723,047		36,723,047		
0100092. 1958 CSO 4.5% CRVM CRF 75-14	21,192,119		21,192,119		
0100093. 1958 CSO 4.5% MOD CNF 80-86	162,285		162,285		
0100094. 1958 CSO 4.5% NLP 80-88	368,418				368,418
0100095. 1958 CSO 4.5% NLP CNF 61-90	67,391,280		67,300,592		90,689
0100096. 1958 CSO 4.5% NLP CRF 66-05	670,928		670,928		
0100097. 1958 CSO 5% 93-94	20,447		20,447		
0100098. 1958 CSO 5% CRVM CRF 80-94	307,839		307,839		
0100099. 1958 CSO 5% NLP CRF 92-94	26,933		26,933		
0100100. 1958 CSO 5.5% 87-92	571,237		571,237		
0100101. 1958 CSO 5.5% CRVM CRF 80-92	2,651,166		2,651,166		
0100102. 1958 CSO 5.5% NLP CNF 79-86	307,018		307,018		
0100103. 1958 CSO 5.5% NLP CRF 87-88	1,173		1,173		
0100104. 1958 CSO 6% 83-86	608,542		608,542		
0100105. 1958 CSO 6% CRVM CRF 83-86	5,711,760		5,711,760		
0100106. 1958 CSO 6% NLP CRF 83-86	20,933		20,933		
0100107. 1958 CSO ALB 3.5% CRVM CNF 70-87	5,584,619		5,584,619		
0100108. 1958 CSO ALB 3.5% CRVM CRF 63-74	813,818		813,818		
0100109. 1958 CSO ALB 3.5% NLP CNF 70-83	62,177		62,177		
0100110. 1958 CSO ALB 3.5% NLP CRF 74-85	446		446		
0100111. 1958 CSO ALB 4% CRVM CNF ISL 81-85	32,442		32,442		
0100112. 1958 CSO ALB 4% CRVM CRF 75-87	956,916		956,916		
0100113. 1958 CSO ALB 4% CRVM CRF ISL 83-88	104,451,001		104,451,001		
0100114. 1958 CSO ALB 4% CV CRF ISL 81-02	161,327,536		161,327,536		
0100115. 1958 CSO ALB 4% MOD IDB ISL 81-88	10,410,379		10,410,379		
0100116. 1958 CSO ALB 4% NLP CRF 81-82	413,588		413,588		
0100117. 1958 CSO ALB 4.5% CRVM CNF 80-88	175,872		175,872		
0100118. 1958 CSO ALB 4.5% CRVM CRF 80-82	414,837		414,837		
0100119. 1958 CSO ALB 4.5% NLP	45,459		45,459		
0100120. 1958 CSO ALB 4.5% NLP CNF 81-88	767		767		
0100121. 1958 CSO ALB 4.5% NLP CRF 82	16,875		16,875		
0100122. 1958 CSO ALB 5.5% CRVM CRF 87-88	7,236		7,236		
0100123. 1958 CSO ALB 6% CRVM CRF 83-85	86,390		86,390		
0100124. 1958 CSO ALB 6% NLP CRF 83	9,807		9,807		
0100125. 1958 CSO ANB 2% CRVM CRF 75-83	161,586		161,586		
0100126. 1958 CSO ANB 2% NJ CRF 61-84	5,012,128		5,012,128		
0100127. 1958 CSO ANB 2% NLP CRF 61-84	4,427,131		4,427,131		
0100128. 1958 CSO ANB 2.25% CRVM CRF 74-82	11,982		11,982		
0100129. 1958 CSO ANB 2.25% NLP CNF 62-78	14,719,123		14,719,123		
0100130. 1958 CSO ANB 2.5% CRVM CNF 69-84	2,600,109		2,600,109		
0100131. 1958 CSO ANB 2.5% NJ CNF 67-75	1,433,283		1,433,283		
0100132. 1958 CSO ANB 2.5% NJ CRF 62-79	31,919,569		31,919,569		
0100133. 1958 CSO ANB 2.5% NLP CNF 62-84	26,918,904		26,918,904		
0100134. 1958 CSO ANB 2.5% NLP CRF 62-81	18,504,144		18,504,144		
0100135. 1958 CSO ANB 2.75% CRVM CNF 68-79	13,586,990		13,586,990		
0100136. 1958 CSO ANB 2.75% NLP CNF 68-79	4,295,404		4,295,404		
0100137. 1958 CSO ANB 3% CNF ISL 81-88	1,037		1,037		
0100138. 1958 CSO ANB 3% CRVM CNF 69-78	290,477		290,477		
0100139. 1958 CSO ANB 3% CRVM CNF ISL 83-89	1,008		1,008		
0100140. 1958 CSO ANB 3% CRVM CRF 61-93	3,699,217		3,699,217		
0100141. 1958 CSO ANB 3% NJ CNF 64-76	320,555		320,555		
0100142. 1958 CSO ANB 3% NJ CRF 60-84	9,817,203		9,817,203		
0100143. 1958 CSO ANB 3% NLP CNF 62-82	14,733,047	696,391	14,036,655		
0100144. 1958 CSO ANB 3% NLP CNF ISL 86-87	354		354		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100145. 1958 CSO ANB 3% NLP CRF 61-15	494,960		494,960		
0100146. 1958 CSO ANB 3.25% CRVM CNF 68-80	565,489		565,489		
0100147. 1958 CSO ANB 3.25% NLP CNF 67-79	446,500		446,500		
0100148. 1958 CSO ANB 3.5% CRVM CNF 57-86	27,072,085		27,072,085		
0100149. 1958 CSO ANB 3.5% CRVM CRF 63-97	3,532,663		3,532,663		
0100150. 1958 CSO ANB 3.5% MOD CRF 61-76	6,361,348		6,361,348		
0100151. 1958 CSO ANB 3.5% NJ CNF 77-87	11,291		11,291		
0100152. 1958 CSO ANB 3.5% NJ CRF 65-81	11,285,717		11,285,717		
0100153. 1958 CSO ANB 3.5% NLP CNF 66-98	2,878,713	2,240	2,576,886		299,587
0100154. 1958 CSO ANB 3.5% NLP CRF 50-00	18,641,944		18,641,944		
0100155. 1958 CSO ANB 4% CNF ISL 81-91	236,333,534		236,333,534		
0100156. 1958 CSO ANB 4% CRVM CNF 77-88	10,839,215		10,839,215		
0100157. 1958 CSO ANB 4% CRVM CNF ISL 82-89	9,910		9,910		
0100158. 1958 CSO ANB 4% CRVM CRF 77-87	3,644,740		3,644,740		
0100159. 1958 CSO ANB 4% CRVM CRF ISL 83-84	579,087		579,087		
0100160. 1958 CSO ANB 4% NJ CNF 78-88	82,852		82,852		
0100161. 1958 CSO ANB 4% NJ CRF 77-93	12,615,447		12,615,447		
0100162. 1958 CSO ANB 4% NLP CNF 77-88	4,597,923	350	4,597,572		
0100163. 1958 CSO ANB 4% NLP CRF 77-11	14,203,641		14,203,641		
0100164. 1958 CSO ANB 4.5% CRVM CNF 81-86	18,511,061		18,511,061		
0100165. 1958 CSO ANB 4.5% CRVM CNF ISL 81-88	24,422,133		24,422,133		
0100166. 1958 CSO ANB 4.5% CRVM CRF 80-88	2,480,778		2,480,778		
0100167. 1958 CSO ANB 4.5% CRVM CRF ISL 82-01	7,639,327		7,639,327		
0100168. 1958 CSO ANB 4.5% NLP CNF 63-88	11,162,626	4,962	11,157,664		
0100169. 1958 CSO ANB 4.5% NLP CNF ISL 82	1,948,563		1,948,563		
0100170. 1958 CSO ANB 4.5% NLP CRF 80-87	50,762		50,762		
0100171. 1958 CSO ANB 5.5% CRVM CNF ISL 87-89	6,437,529		6,437,529		
0100172. 1958 CSO ANB 5.5% CRVM CRF 83-93	125,511		125,511		
0100173. 1958 CSO ANB 5.5% CRVM CRF ISL 87-89	17,476,925		17,476,925		
0100174. 1958 CSO ANB 5.5% NLP CNF ISL 86-89	45,191,790		45,191,790		
0100175. 1958 CSO ANB 5.5% NLP CRF 87	70,801		70,801		
0100176. 1958 CSO ANB 6% CRVM CNF ISL 83-86	43,763,259		43,763,259		
0100177. 1958 CSO ANB 6% CRVM CRF ISL 83-86	44,214,584		44,214,584		
0100178. 1958 CSO ANB 6% NLP CNF ISL 83-86	136,979,240		136,979,240		
0100179. 1960 CSG 4%	113,697				113,697
0100180. 1961 CIET ANB 3% NLP CNF 68-79	206,487	206,487			
0100181. 1961 CSI ANB 3% NLP CNF 42-79	1,589,172	1,589,172			
0100182. 1980 CET ALB 4% NLP CNF 93-02	76,437		76,437		
0100183. 1980 CET ALB 5.5% NLP CNF 89-92	105,617		105,617		
0100184. 1980 CET ANB 3% NLP	1,196		1,196		
0100185. 1980 CET ANB 4% NLP CNF 89-08	53,520		53,520		
0100186. 1980 CET ANB 4% NLP CRF 88-95	229,646		229,646		
0100187. 1980 CET ANB 4.5% CRVM CRF ISL 93-04	607,864		607,864		
0100188. 1980 CET ANB 4.5% NLP CNF 81-05	64,621		64,621		
0100189. 1980 CET ANB 5% CRVM CRF ISL 93-94	360,399		360,399		
0100190. 1980 CET ANB 5% NLP CNF 92-94	5,367		5,367		
0100191. 1980 CET ANB 5.25% NLP CNF 87-92	911		911		
0100192. 1980 CET ANB 5.5% CRVM CRF ISL 87-92	673,733		673,733		
0100193. 1980 CET ANB 5.5% NLP CNF 87-92	1,713		1,713		
0100194. 1980 CET ANB 6% CRVM CRF ISL 83-85	13,336		13,336		
0100195. 1980 CET ANB 6% NLP CNF 86	4,356,798		4,356,798		
0100196. 1980 CSO 115% ALB 4.5% CRVM CNF ISL 90-95	26,168		26,168		
0100197. 1980 CSO 115% ALB 5% CRVM CNF ISL 89-94	323,406		323,406		
0100198. 1980 CSO 115% ALB 5.5% CRVM CNF ISL 89-92	1,457,147		1,457,147		
0100199. 1980 CSO 125% ALB 4% CRVM CNF ISL 06-08	122,268		122,268		
0100200. 1980 CSO 125% ALB 4.5% CRVM CNF ISL 93-05	3,162,373		3,162,373		
0100201. 1980 CSO 125% ALB 5% CRVM CNF ISL 93-94	1,102,461		1,102,461		
0100202. 1980 CSO 125% ALB 5.5% CRVM CNF ISL 88-92	758,765		758,765		
0100203. 1980 CSO 130% 4%	16,044,382				16,044,382
0100204. 1980 CSO 130% 5.5%	27,573,887				27,573,887
0100205. 1980 CSO 3.5% 13-15	1,883		1,883		
0100206. 1980 CSO 3.5% NLP CNF 89-03	6,074,236		6,074,236		
0100207. 1980 CSO 4% 93-12	3,136,662		2,969,905		166,757
0100208. 1980 CSO 4% CRVM 91-12 NB	1,856,082				1,856,082
0100209. 1980 CSO 4% CRVM CNF 89-95	1,259,474		1,259,474		
0100210. 1980 CSO 4% CRVM CNF ISL 85-08	105,411,713		105,411,713		
0100211. 1980 CSO 4% CRVM ISL 00	0				
0100212. 1980 CSO 4% NLP CNF 84-19	6,375,698		6,375,698		
0100213. 1980 CSO 4.5% 80-05	15,197,854		5,774,469		9,423,385
0100214. 1980 CSO 4.5% CRVM	1,887,013,566		1,887,013,566		
0100215. 1980 CSO 4.5% CRVM CNF 92-05	45,453,570		45,453,570		
0100216. 1980 CSO 4.5% CRVM CNF ISL 85-05	439,864,759		439,864,759		
0100217. 1980 CSO 4.5% CRVM CRF 95	1,266		1,266		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100218. 1980 CSO 4.5% CRVM ISL 96	18,501,129		18,501,129		
0100219. 1980 CSO 4.5% ILL CNF 06-07	5,343,357		5,343,357		
0100220. 1980 CSO 4.5% NLP 89-12 NB	77,508				77,508
0100221. 1980 CSO 4.5% NLP CNF 81-11	85,995,828		85,995,828		
0100222. 1980 CSO 4.5% NLP ISL 96	604,807		604,807		
0100223. 1980 CSO 5% 93-94	203,332		203,332		
0100224. 1980 CSO 5% CRVM	32,340,165		32,340,165		
0100225. 1980 CSO 5% CRVM CNF 89-95	5,795,000		5,795,000		
0100226. 1980 CSO 5% CRVM CNF ISL 88-94	283,325,193		283,325,193		
0100227. 1980 CSO 5% CRVM CRF 89-95	1,987,435		1,987,435		
0100228. 1980 CSO 5% NLP CNF 89-00	26,300,165		26,300,165		
0100229. 1980 CSO 5.25% CRVM CNF 82-93	11,609,269		11,609,269		
0100230. 1980 CSO 5.25% NLP CNF 82-94	5,252,354		5,252,354		
0100231. 1980 CSO 5.5% 87-92	591,369		591,369		
0100232. 1980 CSO 5.5% CRVM	82,140,590		82,140,590		
0100233. 1980 CSO 5.5% CRVM CNF 91-96	30,485,758		30,485,758		
0100234. 1980 CSO 5.5% CRVM CNF ISL 87-92	204,521,836		204,521,836		
0100235. 1980 CSO 5.5% CRVM CRF 86-19	2,430,142		2,430,142		
0100236. 1980 CSO 5.5% NLP CNF 89-06	45,404,144		45,404,144		
0100237. 1980 CSO 5.5% NLP CRF 83-92	1,745,607		1,745,607		
0100238. 1980 CSO 6% 83-86	2,832,708		369,547		2,463,161
0100239. 1980 CSO 6% CRVM	30,252,219		30,252,219		
0100240. 1980 CSO 6% CRVM CNF ISL 85-86	25,164,050		25,164,050		
0100241. 1980 CSO 6% NLP CNF 84-97	1,106,020		1,106,020		
0100242. 1980 CSO 6% NLP CNF ISL 84-85	747,908		747,908		
0100243. 1980 CSO 6.5% NLP CNF 87-03	6,942,923		6,942,923		
0100244. 1980 CSO 7.5% CRVM CRF 86	7,279		7,279		
0100245. 1980 CSO ALB 4% CRVM CNF 92-08	127,540,090		127,540,090		
0100246. 1980 CSO ALB 4% CRVM CNF ISL 92-07	475,475,988		475,475,988		
0100247. 1980 CSO ALB 4% CRVM CRF 75-79	7,814		7,814		
0100248. 1980 CSO ALB 4% CRVM CRF ISL 88-02	44,482,540		44,482,540		
0100249. 1980 CSO ALB 4% CV CRF ISL 88-99	172,385,343		172,385,343		
0100250. 1980 CSO ALB 4% IN CNF ISL 99-05	117,469,706		117,469,706		
0100251. 1980 CSO ALB 4% IN CRF ISL 89-02	48,770,996		48,770,996		
0100252. 1980 CSO ALB 4% MOD IDB ISL 92-97	9,930,693		9,930,693		
0100253. 1980 CSO ALB 4% NLP CNF 92-07	2,673,833		2,673,833		
0100254. 1980 CSO ALB 4.5% CRVM CNF 84-05	460,643,572		460,643,572		
0100255. 1980 CSO ALB 4.5% CRVM CNF ISL 97-05	474,878,812		474,878,812		
0100256. 1980 CSO ALB 4.5% CRVM CRF 80-99	2,127,498		2,127,498		
0100257. 1980 CSO ALB 4.5% NLP	0				
0100258. 1980 CSO ALB 4.5% NLP CNF 91-05	5,259,517		5,259,517		
0100259. 1980 CSO ALB 4.5% NLP CRF 98-99	689		689		
0100260. 1980 CSO ALB 5% CRVM CNF 93-94	4,386,910		4,386,910		
0100261. 1980 CSO ALB 5% CRVM CRF 85-16	65,128		65,128		
0100262. 1980 CSO ALB 5% MOD IDB ISL 88-97	21,669,505		21,669,505		
0100263. 1980 CSO ALB 5% NLP CNF ISL 93	1,416		1,416		
0100264. 1980 CSO ALB 5.5% CRVM CNF 77-92	136,166,662		136,166,662		
0100265. 1980 CSO ALB 5.5% CRVM CNF ISL 87-88	43,588		43,588		
0100266. 1980 CSO ALB 5.5% CRVM CRF 87-15	452,971		452,971		
0100267. 1980 CSO ALB 5.5% NLP CNF 89-92	65,125,915		65,125,915		
0100268. 1980 CSO ALB 5.5% NLP CNF ISL 88-91	266,096		266,096		
0100269. 1980 CSO ALB 5.5% NLP CRF 83-93	712,437		712,437		
0100270. 1980 CSO ALB 6% CRVM CRF 83-86	101		101		
0100271. 1980 CSO ALB IN CRF ISL 89-02	17,177		17,177		
0100272. 1980 CSO ANB 3% CNF ISL 88-96	106		106		
0100273. 1980 CSO ANB 3% CRVM CNF ISL 85-08	38,427,485		38,427,485		
0100274. 1980 CSO ANB 3% IN CNF ISL 04-05	41,151,890		41,151,890		
0100275. 1980 CSO ANB 3.5% CRVM CNF 16	898		898		
0100276. 1980 CSO ANB 3.5% CRVM CRF 63-74	687,159		687,159		
0100277. 1980 CSO ANB 4% CNF ISL 87-05	37,784,952		37,784,952		
0100278. 1980 CSO ANB 4% CRVM CNF 06-11	400,699,675		400,699,675		
0100279. 1980 CSO ANB 4% CRVM CNF ISL 82-09	2,516,801,391		2,516,801,323		68
0100280. 1980 CSO ANB 4% CRVM CRF 75-20	292,166		292,166		
0100281. 1980 CSO ANB 4% CRVM CRF ISL 83-08	1,889,590,731		1,889,590,731		
0100282. 1980 CSO ANB 4% CV CRF ISL 98-00	27,445,405		27,445,405		
0100283. 1980 CSO ANB 4% IN CRF ISL 98-05	240,559,174		240,559,174		
0100284. 1980 CSO ANB 4% NLP CNF 89-95	44,772		44,772		
0100285. 1980 CSO ANB 4% NLP CNF ISL 92-97	5,155,271		5,155,271		
0100286. 1980 CSO ANB 4% NLP CRF 88-95	5,487,909		5,487,909		
0100287. 1980 CSO ANB 4.5% CRVM CNF 81-05	831,304,090		831,304,090		
0100288. 1980 CSO ANB 4.5% CRVM CNF ISL 82-05	5,590,619,796		5,590,619,796		
0100289. 1980 CSO ANB 4.5% CRVM CRF 80-05	5,242,878		5,242,878		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100290. 1980 CSO ANB 4.5% CRVM CRF ISL 95-05	531,230,933		531,230,933		
0100291. 1980 CSO ANB 4.5% CV CRF ISL 98-05	4,708,893,631		4,708,893,631		
0100292. 1980 CSO ANB 4.5% NLP CNF 63-08	2,595,154		2,595,154		
0100293. 1980 CSO ANB 4.5% NLP CNF ISL 87-95	334,006		334,006		
0100294. 1980 CSO ANB 4.5% NLP CRF 95-99	1,923,957		1,923,957		
0100295. 1980 CSO ANB 5% CRVM CNF 86-94	2,900,963		2,900,963		
0100296. 1980 CSO ANB 5% CRVM CNF ISL 86-94	198,709,147		159,786,263		38,922,884
0100297. 1980 CSO ANB 5% CRVM CRF 89-95	444,409		444,409		
0100298. 1980 CSO ANB 5% CRVM CRF ISL 93-94	428,589,183		428,589,183		
0100299. 1980 CSO ANB 5% NLP CNF 93-94	312,682		312,682		
0100300. 1980 CSO ANB 5% NLP CNF ISL 92-94	3,055,361		3,055,361		
0100301. 1980 CSO ANB 5% NLP CRF 94	4,178		4,178		
0100302. 1980 CSO ANB 5.5% CRVM CNF 87-92	31,564,394		31,564,394		
0100303. 1980 CSO ANB 5.5% CRVM CNF ISL 85-94	634,537,105		634,537,105		
0100304. 1980 CSO ANB 5.5% CRVM CRF 84-92	2,700,036		2,700,036		
0100305. 1980 CSO ANB 5.5% CRVM CRF ISL 87-92	1,083,853,686		1,083,853,686		
0100306. 1980 CSO ANB 5.5% NLP CNF 87-92	37,381,159		37,381,159		
0100307. 1980 CSO ANB 5.5% NLP CNF ISL 87-92	117,139,538		117,139,538		
0100308. 1980 CSO ANB 5.5% NLP CRF 86-97	75,279		75,279		
0100309. 1980 CSO ANB 5.5% NLP CRF ISL 89-92	295,684		295,684		
0100310. 1980 CSO ANB 5.75% NLP CNF 85-86	184,155		184,155		
0100311. 1980 CSO ANB 6% CRVM CNF 85-86	90,322,070		90,322,070		
0100312. 1980 CSO ANB 6% CRVM CNF ISL 83-86	120,506,127		120,506,127		
0100313. 1980 CSO ANB 6% CRVM CRF 83-86	885,682		885,682		
0100314. 1980 CSO ANB 6% CRVM CRF ISL 83-86	168,239,288		168,239,288		
0100315. 1980 CSO ANB 6% NLP CNF 85-86	125,401,263		125,401,263		
0100316. 1980 CSO ANB 6% NLP CNF ISL 86	116,241		116,241		
0100317. 2001 CSO 3.5%	7,732,546				7,732,546
0100318. 2001 CSO 3.5% CRVM	2,958,729		2,958,729		
0100319. 2001 CSO 3.5% CRVM CNF ISL 13-20 NB	3,427,278,148		3,427,278,148		
0100320. 2001 CSO 3.5% NLP CNF ISL 84-91	386		386		
0100321. 2001 CSO 4%	1,920,974				1,920,974
0100322. 2001 CSO 4% CRVM	6,996,293		6,996,293		
0100323. 2001 CSO 4% CRVM CNF ISL 06-12	11,557,935,763		11,557,935,763		
0100324. 2001 CSO 4% CRVM CRF ISL 07-08	162,235,290		162,235,290		
0100325. 2001 CSO 4% CRVM ISL 00-11	37,489,178		37,489,178		
0100326. 2001 CSO 4.5%	294,330				294,330
0100327. 2001 CSO 4.5% CRVM	1,307,537		1,307,537		
0100328. 2001 CSO 4.5% CRVM CNF ISL 05	27,411,389		27,411,389		
0100329. 2001 CSO 5.5% NLP CNF ISL 87-92	940,827		940,827		
0100330. 2001 CSO 6% NLP CNF ISL 84-86	528,809		528,809		
0100331. 2001 CSO ALB 3.5% CRVM CNF 13-20 NB	5,584,855,468		5,584,855,468		
0100332. 2001 CSO ALB 4% CRVM CNF 06-12	3,220,894,541		3,220,894,541		
0100333. 2001 CSO ALB 4.5% CRVM CNF 05	686,491		686,491		
0100334. 2001 CSO ANB 3.5% CRVM CNF 12-20	2,203,755,329		2,203,755,329		
0100335. 2001 CSO ANB 3.5% CRVM CNF ISL 13-19	358,188,894		358,188,894		
0100336. 2001 CSO ANB 3.5% CRVM CRF ISL 13-19	242,517,632		242,517,632		
0100337. 2001 CSO ANB 3.5% NLP IDB 16	1,726,451		1,726,451		
0100338. 2001 CSO ANB 4% CRVM CNF 03-12	1,412,314,366		1,412,314,366		
0100339. 2001 CSO ANB 4% CRVM CNF ISL 08-12	471,659,554		471,659,554		
0100340. 2001 CSO ANB 4% CRVM CRF ISL 06-12	452,298,567		452,298,567		
0100341. 2001 CSO ANB 4.5% CRVM CNF 05	5,119,322		5,119,322		
0100342. 2017 CSO 3.5% CRVM CNF ISL 18-20 NB	54,828,969		54,828,969		
0100343. 2017 CSO ALB 3.5% VM-20 NPR CRF ISL 19-20 NB	266,651,135		266,651,135		
0100344. 2017 CSO ANB 3.5% CRVM CRF ISL 19	16,882,457		16,882,457		
0100345. 2017 CSO ANB 3.5% VM-20 NPR CNF ISL 20 NB	185		185		
0100346. 2017 CSO ANB 4.5% VM-20 NPR CNF 17-20 NB	339,220,151		339,220,151		
0100347. 2017 CSO ANB 4.5% VM-20 NPR CNF ISL 19-20 NB	220,138,127		220,138,127		
0100348. AE 3% MOD CNF 41-46	91,770		91,770		
0100349. AE 3% NLP CNF 31-66	821,461		821,461		
0100350. AE 3% NLP CRF 42-47	75,623		75,623		
0100351. AE 3.5% CRVM	16		16		
0100352. AE 3.5% ILL CNF 36-41	50,430		50,430		
0100353. AE 3.5% NLP CNF 29-87	4,011,620		4,011,620		
0100354. AE 3.5% NLP CRF 39-47	161,318		161,318		
0100355. AE 4% NLP CNF 35-54	545		545		
0100356. AE ANB 2.5% NLP CRF 43	2,604		2,604		
0100357. AE ANB 3% MOD CRF 46-47	6,325		6,325		
0100358. AE ANB 3% NLP CNF 37-47	323,127		323,127		
0100359. AE ANB 3% NLP CRF 42-59	1,699,440		1,699,440		
0100360. AE ANB 3.5% ILL CRF 30-46	106,238		106,238		
0100361. AE ANB 3.5% NJ CRF 45-46	15,508		15,508		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100362. AE ANB 3.5% NLP CNF 37-40	34,532		34,532		
0100363. AE ANB 3.5% NLP CRF 27-97	1,615,154		1,615,154		
0100364. AM ANB 2.5% NLP CNF 43-52	782,523		782,523		
0100365. AM ANB 3% NJ CRF 41-47	384,962		384,962		
0100366. AM ANB 3% NLP CRF 41-47	590,097		590,097		
0100367. AM ANB 3.5% ILL CRF 38-41	5,062		5,062		
0100368. AM ANB 3.5% NLP CRF 37-39	3,332		3,332		
0100369. SI 3.5% NLP CNF 27-66	1,068,126	1,068,126			
0100370. SSI 3.5% NLP CNF 35-47	44,313	44,313			
0100371. UNEARNED PREMIUM	3,572,102				3,572,102
0100372. VM-20 DET/STO 17-20 NB	210,951,849		210,951,849		
0100373. VM-20 DET/STO ALB ISL 19-20 NB	30,103,948		30,103,948		
0100374. VM-20 DET/STO ISL 19-20 NB	31,267,867		31,267,867		
0199997. Totals (Gross)	57,718,720,702	8,069,134	57,592,124,977	0	118,526,591
0199998. Reinsurance ceded	17,029,103,267		16,985,484,998		43,618,269
0199999. Totals (Net)	40,689,617,435	8,069,134	40,606,639,979	0	74,908,322
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 1.25% NLP IMM FI 16	308,907	XXX	308,907	XXX	
0200002. 1.5% NLP IMM FI 16-17	3,219,475	XXX	3,219,475	XXX	
0200003. 1.5%-1.99% NLP IMM FI 20 NB	3,638,223	XXX	3,638,223	XXX	
0200004. 1.75% NLP IMM FI 16	3,137,268	XXX	3,137,268	XXX	
0200005. 11.5% CARVM CRF DEF NFI 85	242,664	XXX		XXX	242,664
0200006. 11.75% CARVM CRF DEF NFI 83-84	324,746	XXX		XXX	324,746
0200007. 13.75% CARVM CRF DEF NFI 82	444,648	XXX		XXX	444,648
0200008. 1937 SA ANB 2.5% NLP CRF IMM FI 72	8,925	XXX	8,925	XXX	
0200009. 1937 SA ANB 3% NLP CRF IMM FI 76-79	12,814	XXX		XXX	12,814
0200010. 1937 SA SB1 ANB 3.5% NLP CRF IMM&DEF 64	8,602	XXX		XXX	8,602
0200011. 1949 ANN (30 yr proj.) ALB 3% CRVM CRF DEF FI 68-78	23,503	XXX	23,503	XXX	
0200012. 1951 GAM 3.5%	653,547	XXX		XXX	653,547
0200013. 1951 GAM ANB 3.5% NLP CRF IMM&DEF 71-73	31,177	XXX		XXX	31,177
0200014. 1951 PRO60 ANB 3.5% NLP CRF IMM&DEF 66-71	2,462	XXX		XXX	2,462
0200015. 1951 SB1 ANB 3.5% NLP CRF IMM&DEF 70-71	5,601	XXX		XXX	5,601
0200016. 1955 MOD AMER ANN ANB 3% CRVM CRF DEF FI 73-77	36,801	XXX	36,801	XXX	
0200017. 1955 MOD AMER ANN ANB 3% NLP CRF IMM FI 50-65	21,803	XXX	21,803	XXX	
0200018. 1971 GAM ANB 10.75% NLP CRF IMM&DEF 83-84	142,286	XXX		XXX	142,286
0200019. 1971 GAM ANB 11.25% NLP CRF IMM&DEF 82-84	1,377,391	XXX		XXX	1,377,391
0200020. 1971 GAM ANB 12.5% NLP CRF IMM&DEF 82	44,698	XXX		XXX	44,698
0200021. 1971 GAM ANB 13.25% NLP CRF IMM&DEF 82	313,236	XXX		XXX	313,236
0200022. 1971 GAM ANB 3.5% NLP CRF IMM&DEF 74	3,710	XXX		XXX	3,710
0200023. 1971 GAM ANB 5.25% NLP CRF IMM&DEF 84	4,755	XXX		XXX	4,755
0200024. 1971 GAM ANB 5.5% NLP CRF IMM FI 81	20,765	XXX		XXX	20,765
0200025. 1971 GAM ANB 6% NLP CRF IMM FI 84-96	113,279	XXX		XXX	113,279
0200026. 1971 GAM ANB 6% NLP CRF IMM&DEF 75-79	195,307	XXX		XXX	195,307
0200027. 1971 GAM ANB 6.25% NLP CRF IMM FI 99	31,887	XXX		XXX	31,887
0200028. 1971 GAM ANB 6.5% NLP CRF IMM FI 86	653,679	XXX		XXX	653,679
0200029. 1971 GAM ANB 7.5% NLP CRF IMM&DEF 80-84	1,061,120	XXX		XXX	1,061,120
0200030. 1971 GAM ANB 7.75% NLP CRF IMM&DEF 83	112,472	XXX		XXX	112,472
0200031. 1971 GAM ANB 8% NLP CRF IMM FI 86	3,847	XXX		XXX	3,847
0200032. 1971 GAM ANB 8.75% NLP CRF IMM&DEF 82	473,356	XXX		XXX	473,356
0200033. 1971 GAM ANB 9% NLP CRF IMM FI 86	25,326	XXX		XXX	25,326
0200034. 1971 GAM ANB 9.75% NLP CRF IMM&DEF 83-84	511,617	XXX		XXX	511,617
0200035. 1971 IAM 4.5% 77-78	3,642,883	XXX	3,642,883	XXX	
0200036. 1971 IAM 7.75%	3,202,677	XXX	3,202,677	XXX	
0200037. 1971 IAM ALB 3.5% CARVM CRF DEF FI 68-74	8,592,478	XXX	8,592,478	XXX	
0200038. 1971 IAM ALB 4% CARVM CRF DEF FI 75-79	19,799,007	XXX	19,799,007	XXX	
0200039. 1971 IAM ALB 4.5% CARVM CRF DEF FI 80-82	16,430,671	XXX	16,430,671	XXX	
0200040. 1971 IAM ALB 5.25% CARVM CRF DEF FI 98-99	73,282	XXX	73,282	XXX	
0200041. 1971 IAM ALB 5.5% CARVM CRF DEF FI 94-97	14,600,100	XXX	14,600,100	XXX	
0200042. 1971 IAM ALB 5.75% CARVM CRF DEF FI 93	5,644,074	XXX	5,644,074	XXX	
0200043. 1971 IAM ALB 6% CARVM CRF DEF FI 95	8,333,513	XXX	8,333,513	XXX	
0200044. 1971 IAM ALB 6.25% CARVM CRF DEF FI 92	7,483,063	XXX	7,483,063	XXX	
0200045. 1971 IAM ALB 6.5% CARVM CRF DEF FI 87-90	14,193,252	XXX	14,193,252	XXX	
0200046. 1971 IAM ALB 6.75% CARVM CRF DEF FI 91	14,370,415	XXX	14,370,415	XXX	
0200047. 1971 IAM ALB 7% CARVM CRF DEF FI 88-89	14,312,714	XXX	14,312,714	XXX	
0200048. 1971 IAM ALB 7.25% CARVM CRF DEF FI 86	8,667,025	XXX	8,667,025	XXX	
0200049. 1971 IAM ALB 8.5% CARVM CRF DEF FI 84-85	18,310,345	XXX	18,310,345	XXX	
0200050. 1971 IAM ALB 8.75% CARVM CRF DEF FI 83	7,824,668	XXX	7,824,668	XXX	
0200051. 1971 IAM ANB 10.75% NLP CRF IMM FI 83-84	181,219	XXX	181,219	XXX	
0200052. 1971 IAM ANB 11% NLP CRF IMM FI 84	39,554	XXX	39,554	XXX	
0200053. 1971 IAM ANB 11.25% NLP CRF IMM FI 83-84	682,930	XXX	682,930	XXX	
0200054. 1971 IAM ANB 12% NLP CRF IMM FI 82	188,896	XXX	188,896	XXX	
0200055. 1971 IAM ANB 2.5% NLP CRF IMM FI 83	2,215	XXX	2,215	XXX	
0200056. 1971 IAM ANB 6% NLP CRF IMM FI 77-84	207,060	XXX	207,060	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200057. 1971 IAM ANB 6.2% NLP CRF IMM FI 82-85	40,702,921	XXX	40,702,921	XXX	
0200058. 1971 IAM ANB 7.5% NLP CRF IMM FI 80-83	111,543	XXX	87,247	XXX	24,297
0200059. 1971 IAM ANB 8.2% NLP CRF IMM FI 85	8,303,439	XXX	8,303,439	XXX	
0200060. 1971 IAM ANB 8.45% NLP CRF IMM FI 84	4,868,225	XXX	4,868,225	XXX	
0200061. 1971 IAM ANB 8.5% NLP CRF IMM FI 84	2,508	XXX		XXX	2,508
0200062. 1971 IAM ANB 9.2% NLP CRF IMM FI 85	2,080,612	XXX	2,080,612	XXX	
0200063. 1971 IAM ANB 9.45% NLP CRF IMM FI 84	3,230,491	XXX	3,230,491	XXX	
0200064. 1971 IAM ANB 9.7% NLP CRF IMM FI 85	36,506,041	XXX	36,506,041	XXX	
0200065. 1971 IAM ANB 9.75% NLP CRF IMM FI 83	224,994	XXX	224,994	XXX	
0200066. 1971 IAM ANB 9.95% NLP CRF IMM FI 84	14,098,557	XXX	14,098,557	XXX	
0200067. 1983 GAM ANB 10.5% NLP CRF IMM&DEF 85-92	1,890,510	XXX		XXX	1,890,510
0200068. 1983 GAM ANB 11% NLP CRF IMM&DEF 85	5,323,632	XXX		XXX	5,323,632
0200069. 1983 GAM ANB 4.75% NLP CRF IMM&DEF 94-96	861,569	XXX		XXX	861,569
0200070. 1983 GAM ANB 5% NLP CRF IMM&DEF 93-96	15,383,676	XXX		XXX	15,383,676
0200071. 1983 GAM ANB 5.25% NLP CRF IMM&DEF 92-94	10,779,176	XXX		XXX	10,779,176
0200072. 1983 GAM ANB 5.5% NLP CRF IMM&DEF 94-95	3,797,892	XXX		XXX	3,797,892
0200073. 1983 GAM ANB 5.75% NLP CRF IMM&DEF 92-95	23,462,528	XXX		XXX	23,462,528
0200074. 1983 GAM ANB 6% NLP CRF IMM&DEF 87-97	253,142,710	XXX		XXX	253,142,710
0200075. 1983 GAM ANB 6.25% NLP CRF IMM&DEF 88-94	263,086,801	XXX		XXX	263,086,801
0200076. 1983 GAM ANB 6.5% NLP CRF IMM&DEF 86-96	81,657,416	XXX		XXX	81,657,416
0200077. 1983 GAM ANB 6.75% NLP CRF IMM&DEF 92-97	13,978,703	XXX		XXX	13,978,703
0200078. 1983 GAM ANB 7% NLP CRF IMM&DEF 93-95	3,604,430	XXX		XXX	3,604,430
0200079. 1983 GAM ANB 7.25% NLP CRF IMM&DEF 87-95	69,527,959	XXX		XXX	69,527,959
0200080. 1983 GAM ANB 7.5% NLP CRF IMM&DEF 85-92	141,391,329	XXX		XXX	141,391,329
0200081. 1983 GAM ANB 7.75% NLP CRF IMM&DEF 87-92	43,050,261	XXX		XXX	43,050,261
0200082. 1983 GAM ANB 8% NLP CRF IMM&DEF 86-93	34,411,973	XXX		XXX	34,411,973
0200083. 1983 GAM ANB 8.25% NLP CRF IMM&DEF 89-95	33,455,356	XXX		XXX	33,455,356
0200084. 1983 GAM ANB 8.5% NLP CRF IMM&DEF 88	8,084,186	XXX		XXX	8,084,186
0200085. 1983 GAM ANB 8.75% NLP CRF IMM&DEF 86-89	29,261,982	XXX		XXX	29,261,982
0200086. 1983 GAM ANB 9.25% NLP CRF IMM&DEF 86	5,068,183	XXX		XXX	5,068,183
0200087. 1983 GAM ANB 9.5% NLP CRF IMM&DEF 85-94	13,810,350	XXX		XXX	13,810,350
0200088. 1983A 5% 85-87	53,507	XXX	53,507	XXX	
0200089. 1983A 5.25%	64,459	XXX	64,459	XXX	
0200090. 1983A 5.5%	1,122,481	XXX	1,122,481	XXX	
0200091. 1983A 5.75%	0	XXX		XXX	
0200092. 1983A 6.25%	0	XXX		XXX	
0200093. 1983A 6.5% 88-92	145,245	XXX	145,245	XXX	
0200094. 1983A 7.75%	768,873	XXX	768,873	XXX	
0200095. 1983A ALB 4% CARVM CRF DEF FI 76-79	295,745	XXX	295,745	XXX	
0200096. 1983A ALB 4.5% CARVM CRF DEF FI 80-82	2,704,386	XXX	888,802	XXX	1,815,584
0200097. 1983A ALB 4.75% CARVM CRF DEF FI 94-98	5,249,534	XXX	5,249,534	XXX	
0200098. 1983A ALB 5% CARVM CRF DEF FI 93-97	799,008	XXX	799,008	XXX	
0200099. 1983A ALB 5.25% CARVM CRF DEF FI 92-98	11,301,301	XXX	10,916,161	XXX	385,140
0200100. 1983A ALB 5.5% CARVM CRF DEF FI 89-97	137,403,404	XXX	132,504,652	XXX	4,898,752
0200101. 1983A ALB 5.75% CARVM CRF DEF FI 88-98	65,186,912	XXX	63,867,962	XXX	1,318,950
0200102. 1983A ALB 6% CARVM CRF DEF FI 95-97	64,909,743	XXX	62,112,701	XXX	2,797,042
0200103. 1983A ALB 6.25% CARVM CRF DEF FI 92	57,627,903	XXX	56,915,227	XXX	712,677
0200104. 1983A ALB 6.5% CARVM CRF DEF FI 87-90	83,543,672	XXX	80,176,420	XXX	3,367,252
0200105. 1983A ALB 6.75% CARVM CRF DEF FI 91	61,753,553	XXX	58,305,695	XXX	3,447,858
0200106. 1983A ALB 7% CARVM CRF DEF FI 88-89	66,854,570	XXX	65,492,184	XXX	1,362,386
0200107. 1983A ALB 7.25% CARVM CRF DEF FI 86	7,353,825	XXX	6,763,719	XXX	590,106
0200108. 1983A ALB 8.25% CARVM CRF DEF FI 75-98	45,829,451	XXX	45,829,451	XXX	
0200109. 1983A ALB 8.5% CARVM CRF DEF FI 84-85	13,707,374	XXX	9,264,590	XXX	4,442,784
0200110. 1983A ALB 8.75% CARVM CRF DEF FI 83	5,223,706	XXX	2,083,879	XXX	3,139,827
0200111. 1983A ANB 10% NLP CRF IMM FI 85	24,408	XXX	24,408	XXX	
0200112. 1983A ANB 10.5% NLP CRF IMM FI 85	88,863	XXX	88,863	XXX	
0200113. 1983A ANB 10.75% NLP CRF IMM FI 85	1,556	XXX	1,556	XXX	
0200114. 1983A ANB 11% NLP CRF IMM FI 85	288,587	XXX	288,587	XXX	
0200115. 1983A ANB 3% NLP CRF IMM FI 93	22,153	XXX	22,153	XXX	
0200116. 1983A ANB 3.7% NLP CRF IMM FI 94	260,843	XXX	260,843	XXX	
0200117. 1983A ANB 3.75% NLP CRF IMM FI 93	401,542	XXX	401,542	XXX	
0200118. 1983A ANB 3.85% NLP CRF IMM FI 93	7,995,833	XXX	7,995,833	XXX	
0200119. 1983A ANB 3.95% NLP CRF IMM FI 93	71,520	XXX	71,520	XXX	
0200120. 1983A ANB 4% CARVM CRF DEF FI 75-79	1,478,288	XXX	1,478,288	XXX	
0200121. 1983A ANB 4% NLP CRF IMM FI 94	157,984	XXX	157,984	XXX	
0200122. 1983A ANB 4.25% NLP CRF IMM FI 93-98	1,075,438	XXX	1,075,438	XXX	
0200123. 1983A ANB 4.45% NLP CRF IMM FI 92	1,571,761	XXX	1,571,761	XXX	
0200124. 1983A ANB 4.5% CARVM CRF DEF FI 80-82	2,340,312	XXX	2,340,312	XXX	
0200125. 1983A ANB 4.5% NLP CRF IMM FI 85-99	326,738	XXX	326,738	XXX	
0200126. 1983A ANB 4.7% NLP CRF IMM FI 87-91	9,170,552	XXX	9,170,552	XXX	
0200127. 1983A ANB 4.75% NLP CRF IMM FI 95-99	303,154	XXX	303,154	XXX	
0200128. 1983A ANB 4.85% NLP CRF IMM FI 93	15,873,232	XXX	15,873,232	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200129. 1983A ANB 4.95% NLP CRF IMM FI 88-89	56,947,964	XXX	56,947,964	XXX	
0200130. 1983A ANB 5% NLP CRF IMM FI 88-97	1,633,791	XXX	1,633,791	XXX	
0200131. 1983A ANB 5.2% NLP CRF IMM FI 86-94	14,307,953	XXX	14,307,953	XXX	
0200132. 1983A ANB 5.25% CARVM CRF DEF FI 98	2,556	XXX	2,556	XXX	
0200133. 1983A ANB 5.25% NLP CRF IMM FI 92-97	3,456,631	XXX	3,456,631	XXX	
0200134. 1983A ANB 5.35% NLP CRF IMM FI 93	15,756,829	XXX	15,756,829	XXX	
0200135. 1983A ANB 5.45% NLP CRF IMM FI 92	19,526,709	XXX	19,526,709	XXX	
0200136. 1983A ANB 5.5% CARVM CRF DEF FI 94-97	1,559,174	XXX	1,559,174	XXX	
0200137. 1983A ANB 5.5% NLP CRF IMM FI 89-98	2,134,594	XXX	2,134,594	XXX	
0200138. 1983A ANB 5.6% NLP CRF IMM FI 93	3,981,567	XXX	3,981,567	XXX	
0200139. 1983A ANB 5.7% NLP CRF IMM FI 95	463,824	XXX	463,824	XXX	
0200140. 1983A ANB 5.75% CARVM CRF DEF FI 93	803,251	XXX	803,251	XXX	
0200141. 1983A ANB 5.75% NLP CRF IMM FI 92-97	2,650,060	XXX	2,650,060	XXX	
0200142. 1983A ANB 5.95% NLP CRF IMM FI 87-91	28,906,210	XXX	28,906,210	XXX	
0200143. 1983A ANB 6% CARVM CRF DEF FI 95	777,595	XXX	777,595	XXX	
0200144. 1983A ANB 6% NLP CRF IMM FI 85-99	12,143,437	XXX	11,891,234	XXX	252,203
0200145. 1983A ANB 6.15% NLP CRF IMM FI 93	252,864	XXX	252,864	XXX	
0200146. 1983A ANB 6.2% NLP CRF IMM FI 89-92	26,049,517	XXX	26,049,517	XXX	
0200147. 1983A ANB 6.25% CARVM CRF DEF FI 92	428,080	XXX	428,080	XXX	
0200148. 1983A ANB 6.25% NLP CRF IMM FI 96-99	1,453,168	XXX	1,453,168	XXX	
0200149. 1983A ANB 6.45% NLP CRF IMM FI 87-92	38,810,667	XXX	38,810,667	XXX	
0200150. 1983A ANB 6.5% CARVM CRF DEF FI 87-90	1,032,393	XXX	1,032,393	XXX	
0200151. 1983A ANB 6.5% NLP CRF IMM FI 92-02	7,204,694	XXX	7,204,694	XXX	
0200152. 1983A ANB 6.65% NLP CRF IMM FI 93	249,877	XXX	249,877	XXX	
0200153. 1983A ANB 6.7% NLP CRF IMM FI 86-91	43,774,468	XXX	43,774,468	XXX	
0200154. 1983A ANB 6.75% CARVM CRF DEF FI 91	673,538	XXX	673,538	XXX	
0200155. 1983A ANB 6.75% NLP CRF IMM FI 92-00	1,932,380	XXX	1,911,378	XXX	21,002
0200156. 1983A ANB 6.9% NLP CRF IMM FI 93	14,785,551	XXX	14,785,551	XXX	
0200157. 1983A ANB 6.95% NLP CRF IMM FI 89-91	36,689,409	XXX	36,689,409	XXX	
0200158. 1983A ANB 7% CARVM CRF DEF FI 88-89	1,890,749	XXX	1,890,749	XXX	
0200159. 1983A ANB 7% NLP CRF IMM FI 92-95	1,036,718	XXX	1,030,467	XXX	6,252
0200160. 1983A ANB 7.2% NLP CRF IMM FI 88	20,211,411	XXX	20,211,411	XXX	
0200161. 1983A ANB 7.25% CARVM CRF DEF FI 86	3,261,681	XXX	3,261,681	XXX	
0200162. 1983A ANB 7.25% NLP CRF IMM FI 86-95	3,238,487	XXX	3,238,487	XXX	
0200163. 1983A ANB 7.45% NLP CRF IMM FI 86-89	91,875,695	XXX	91,875,695	XXX	
0200164. 1983A ANB 7.5% NLP CRF IMM FI 90-92	1,052,617	XXX	1,052,617	XXX	
0200165. 1983A ANB 7.75% NLP CRF IMM FI 87-92	11,606,883	XXX	11,541,487	XXX	65,396
0200166. 1983A ANB 7.75% SPIA IMM FI	1,653	XXX	1,653	XXX	
0200167. 1983A ANB 7.95% NLP CRF IMM FI 86	22,146,915	XXX	22,146,915	XXX	
0200168. 1983A ANB 8% NLP CRF IMM FI 86-91	3,294,301	XXX	3,274,683	XXX	19,617
0200169. 1983A ANB 8.25% NLP CRF IMM FI 86-91	8,540,419	XXX	8,070,412	XXX	470,007
0200170. 1983A ANB 8.5% CARVM CRF DEF FI 84-85	406,158	XXX	406,158	XXX	
0200171. 1983A ANB 8.5% NLP CRF IMM FI 86-89	1,121,592	XXX	942,964	XXX	178,628
0200172. 1983A ANB 8.75% CARVM CRF DEF FI 83	375,308	XXX	375,308	XXX	
0200173. 1983A ANB 8.75% NLP CRF IMM FI 86-89	4,479,955	XXX	4,479,955	XXX	
0200174. 1983A ANB 9% NLP CRF IMM FI 86	213,359	XXX	213,359	XXX	
0200175. 1983A ANB 9.25% NLP CRF IMM FI 85-86	165,132	XXX	165,132	XXX	
0200176. 1994 GAR ANB 3.75% NLP CRF IMM&DEF 17-20 NB	15,607,749	XXX		XXX	15,607,749
0200177. 1994 GAR ANB 4% NLP CRF IMM&DEF 13-16	1,123,432	XXX		XXX	1,123,432
0200178. 1994 GAR ANB 4.25% NLP CRF IMM&DEF 12	3,125,207	XXX		XXX	3,125,207
0200179. 1994 GAR ANB 4.5% NLP CRF IMM&DEF 14-15	3,799,907	XXX		XXX	3,799,907
0200180. 1994 GAR ANB 4.75% NLP CRF IMM&DEF 98	8,186	XXX		XXX	8,186
0200181. 1994 GAR ANB 5% NLP CRF IMM&DEF 05-11	377,976	XXX		XXX	377,976
0200182. 1994 GAR ANB 5.25% NLP CRF IMM&DEF 01-20 NB	5,068,962	XXX		XXX	5,068,962
0200183. 1994 GAR ANB 5.5% NLP CRF IMM&DEF 04-08	2,055,148	XXX		XXX	2,055,148
0200184. 1994 GAR ANB 5.75% NLP CRF IMM&DEF 98	7,099	XXX		XXX	7,099
0200185. 1994 GAR ANB 6% NLP CRF IMM&DEF 98-10	1,682,513	XXX		XXX	1,682,513
0200186. 1994 GAR ANB 6.25% NLP CRF IMM&DEF 98-13	3,506,301	XXX		XXX	3,506,301
0200187. 1994 GAR ANB 6.5% NLP CRF IMM&DEF 01-14	378,200	XXX		XXX	378,200
0200188. 1994 GAR ANB 6.75% NLP CRF IMM&DEF 00-01	3,836,405	XXX		XXX	3,836,405
0200189. 1994 GAR ANB 7% NLP CRF IMM&DEF 00	54,521	XXX		XXX	54,521
0200190. 1994 GAR ANB 7.5% NLP CRF IMM&DEF 98-05	79,418	XXX		XXX	79,418
0200191. 2% NLP IMM FI 16	4,206,661	XXX	4,206,661	XXX	
0200192. 2%-2.49% NLP IMM FI 18-20 NB	16,522,064	XXX	16,522,064	XXX	
0200193. 2.25% NLP IMM FI 16	769,115	XXX	769,115	XXX	
0200194. 2.5% NLP IMM FI 10-15	18,978,183	XXX	18,978,183	XXX	
0200195. 2.5%-2.99% NLP IMM FI 18-20 NB	14,602,928	XXX	14,602,928	XXX	
0200196. 2.75% NLP IMM FI 10-14	20,843,097	XXX	20,843,097	XXX	
0200197. 2012 IAR ALB 3% CARVM CNF DEF NFI 20 NB	1,738,917	XXX	1,738,917	XXX	
0200198. 2012 IAR ALB 3% CARVM CRF DEF NFI 20 NB	1,443,602,962	XXX	1,439,781,706	XXX	3,821,257
0200199. 2012 IAR ALB 3.25% CARVM CRF DEF NFI 20 NB	110,869	XXX	110,869	XXX	
0200200. 2012 IAR ALB 3.5% CARVM CNF DEF NFI 15-18	7,990,570	XXX	7,990,570	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200201. 2012 IAR ALB 3.5% CARVM CRF DEF NFI 17-20 NB	144,000,626	XXX	126,617,336	XXX	17,383,290
0200202. 2012 IAR ALB 3.75% CARVM CNF DEF NFI 16-19	6,360,677	XXX	6,360,677	XXX	
0200203. 2012 IAR ALB 3.75% CARVM CRF DEF FI 15	15,276	XXX	15,276	XXX	
0200204. 2012 IAR ALB 3.75% CARVM CRF DEF NFI 15-19	10,177,748,063	XXX	9,761,520,133	XXX	416,227,930
0200205. 2012 IAR ALB 4% CARVM CNF DEF NFI 16	148,959,343	XXX		XXX	148,959,343
0200206. 2012 IAR ALB 4% CARVM CRF DEF NFI 16-19	1,449,564,805	XXX	1,449,106,661	XXX	458,144
0200207. 2012 IAR ALB 4.25% CARVM CRF DEF NFI 16	41,698	XXX		XXX	41,698
0200208. 2012 IAR ANB 1%-1.49% NLP CRF IMM FI 20 NB	748,035	XXX	748,035	XXX	
0200209. 2012 IAR ANB 1%-3.75% NLP CRF IMM FI 18-20 NB	2,123,995	XXX	2,123,995	XXX	
0200210. 2012 IAR ANB 1.5%-1.99% NLP CRF IMM FI 20 NB	6,988,677	XXX	6,988,677	XXX	
0200211. 2012 IAR ANB 2% NLP CRF IMM&DEF FI 16	646,059	XXX	646,059	XXX	
0200212. 2012 IAR ANB 2%-2.49% NLP CRF IMM FI 18-20 NB	14,384,342	XXX	14,384,342	XXX	
0200213. 2012 IAR ANB 2%-2.49% NLP CRF IMM&DEF FI 20 NB	9,007,908	XXX	9,007,908	XXX	
0200214. 2012 IAR ANB 2.25% NLP CRF IMM&DEF FI 16	753,021	XXX	753,021	XXX	
0200215. 2012 IAR ANB 2.5% NLP CRF IMM FI 15-16	2,087,924	XXX	2,087,924	XXX	
0200216. 2012 IAR ANB 2.5% NLP CRF IMM&DEF FI 16	798,556	XXX	798,556	XXX	
0200217. 2012 IAR ANB 2.5%-2.99% NLP CRF IMM FI 18-20 NB	26,116,809	XXX	26,116,809	XXX	
0200218. 2012 IAR ANB 2.5%-2.99% NLP CRF IMM&DEF FI 19-20 NB	4,079,722	XXX	4,079,722	XXX	
0200219. 2012 IAR ANB 2.75% NLP CRF IMM FI 15-16	12,482,385	XXX	12,482,385	XXX	
0200220. 2012 IAR ANB 2.75% NLP CRF IMM&DEF FI 16	1,654,502	XXX	1,654,502	XXX	
0200221. 2012 IAR ANB 3% NLP CRF IMM FI 15	30,010,241	XXX	30,010,241	XXX	
0200222. 2012 IAR ANB 3% NLP CRF IMM&DEF FI 15-16	2,184,773	XXX	2,184,773	XXX	
0200223. 2012 IAR ANB 3%-3.49% NLP CRF IMM FI 18-20 NB	109,996,636	XXX	109,961,642	XXX	34,994
0200224. 2012 IAR ANB 3%-3.49% NLP CRF IMM&DEF FI 18-20 NB	43,315,448	XXX	43,315,448	XXX	
0200225. 2012 IAR ANB 3.25% NLP CRF IMM FI 16	38,614,950	XXX	38,614,950	XXX	
0200226. 2012 IAR ANB 3.25% NLP CRF IMM&DEF FI 15-17	9,502,066	XXX	9,502,066	XXX	
0200227. 2012 IAR ANB 3.5% NLP CRF IMM FI 17	184,335,132	XXX	184,335,132	XXX	
0200228. 2012 IAR ANB 3.5% NLP CRF IMM&DEF FI 15-17	89,836,498	XXX	89,836,498	XXX	
0200229. 2012 IAR ANB 3.5%-3.99% NLP CRF IMM FI 18-19	131,721,393	XXX	131,721,393	XXX	
0200230. 2012 IAR ANB 3.5%-3.99% NLP CRF IMM&DEF FI 18-19	33,715,750	XXX	33,715,750	XXX	
0200231. 2012 IAR ANB 3.75% NLP CRF IMM FI 17	251,420,214	XXX	251,420,214	XXX	
0200232. 2012 IAR ANB 3.75% NLP CRF IMM&DEF FI 15-17	58,948,555	XXX	58,948,555	XXX	
0200233. 2012 IAR ANB 4% NLP CRF IMM FI 15-16	40,378,785	XXX	40,378,785	XXX	
0200234. 2012 IAR ANB 4% NLP CRF IMM&DEF FI 15-16	29,763,194	XXX	29,763,194	XXX	
0200235. 2012 IAR ANB 4%-4.49% NLP CRF IMM FI 18-19	280,880,415	XXX	280,880,415	XXX	
0200236. 2012 IAR ANB 4%-4.49% NLP CRF IMM&DEF FI 18-19	105,446,214	XXX	105,446,214	XXX	
0200237. 3% NLP IMM FI 03-15	38,605,429	XXX	38,605,429	XXX	
0200238. 3%-3.49% NLP IMM FI 18-20 NB	33,926,989	XXX	33,926,989	XXX	
0200239. 3.25% CARVM CRF DEF NFI 20 NB	45,608,002	XXX		XXX	45,608,002
0200240. 3.25% NLP IMM FI 03-14	11,053,001	XXX	11,053,001	XXX	
0200241. 3.5% NLP IMM FI 03-15	49,690,145	XXX	49,690,145	XXX	
0200242. 3.5%-3.99% NLP IMM FI 18-19	40,728,332	XXX	40,728,332	XXX	
0200243. 3.75% NLP IMM FI 16-15	57,906,685	XXX	57,906,685	XXX	
0200244. 3.85% NLP IMM FI 93	2,400	XXX	2,400	XXX	
0200245. 4% CARVM CRF DEF NFI 13-19	249,124,288	XXX		XXX	249,124,288
0200246. 4% NLP IMM FI 03-16	9,134,061	XXX	9,134,061	XXX	
0200247. 4%-4.49% NLP IMM FI 18-19	22,862,284	XXX	22,862,284	XXX	
0200248. 4.25% CARVM CRF DEF NFI 12-16	95,788,417	XXX		XXX	95,788,417
0200249. 4.25% NLP IMM FI 99-12	263,609	XXX	263,609	XXX	
0200250. 4.45% NLP IMM FI 92	69,825	XXX	69,825	XXX	
0200251. 4.5% CARVM CRF DEF NFI 14	30,928,328	XXX		XXX	30,928,328
0200252. 4.5% NLP IMM FI 98-06	133,402	XXX	133,402	XXX	
0200253. 4.7% NLP IMM FI 87-91	3,612,150	XXX	3,612,150	XXX	
0200254. 4.75% NLP IMM FI 04-07	463,510	XXX	463,510	XXX	
0200255. 4.95% NLP IMM FI 88-89	15,177,136	XXX	15,177,136	XXX	
0200256. 5% CARVM CRF DEF NFI 11	40,477,455	XXX		XXX	40,477,455
0200257. 5% NLP IMM FI 92-11	260,814	XXX	260,814	XXX	
0200258. 5% NLP IMM&DEF 93-94	67,907	XXX		XXX	67,907
0200259. 5.15% NLP IMM FI 93	10,790	XXX	10,790	XXX	
0200260. 5.2% NLP IMM FI 86	550,235	XXX	550,235	XXX	
0200261. 5.25% CARVM CRF DEF NFI 05-10	47,143,269	XXX		XXX	47,143,269
0200262. 5.25% NLP IMM FI 93-07	1,688,114	XXX	1,688,114	XXX	
0200263. 5.45% NLP IMM FI 92	414,699	XXX	414,699	XXX	
0200264. 5.5% CARVM CRF DEF NFI 06-07	43,065,501	XXX		XXX	43,065,501
0200265. 5.5% NLP IMM FI 96-08	2,957,620	XXX	2,957,620	XXX	
0200266. 5.75% CARVM CRF DEF NFI 04-08	51,439,671	XXX		XXX	51,439,671
0200267. 5.75% NLP IMM FI 92-99	204,139	XXX	204,139	XXX	
0200268. 5.75% NLP IMM&DEF 93	34,514	XXX		XXX	34,514
0200269. 5.95% NLP IMM FI 87	237,265	XXX	237,265	XXX	
0200270. 6% NLP IMM FI 91-09	1,478,736	XXX	1,478,736	XXX	
0200271. 6% NLP IMM&DEF 87-94	1,744,233	XXX		XXX	1,744,233
0200272. 6.2% NLP IMM FI 82-92	9,118,468	XXX	9,118,468	XXX	
0200273. 6.25% CARVM CRF DEF NFI 99-09	112,012,675	XXX		XXX	112,012,675

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200274. 6.25% NLP IMM FI 89-97	712,011	XXX	712,011	XXX	
0200275. 6.25% NLP IMM&DEF 88-92	577,947	XXX		XXX	577,947
0200276. 6.45% NLP IMM FI 87-92	624,256	XXX	624,256	XXX	
0200277. 6.5% CARVM CRF DEF NFI 98	22,292,061	XXX		XXX	22,292,061
0200278. 6.5% NLP IMM FI 86-02	1,351,614	XXX	1,351,614	XXX	
0200279. 6.5% NLP IMM&DEF 86-94	33,647	XXX		XXX	33,647
0200280. 6.7% NLP IMM FI 87	21,229	XXX	21,229	XXX	
0200281. 6.75% CARVM CRF DEF NFI 94-02	58,401,805	XXX		XXX	58,401,805
0200282. 6.75% NLP IMM FI 00	211,190	XXX	211,190	XXX	
0200283. 6.9% NLP IMM FI 93	16,252	XXX	16,252	XXX	
0200284. 6.95% NLP IMM FI 90-91	60,928	XXX	60,928	XXX	
0200285. 7% CARVM CRF DEF NFI 97-01	69,448,041	XXX		XXX	69,448,041
0200286. 7% NLP IMM FI 00	77,222	XXX	77,222	XXX	
0200287. 7.2% NLP IMM FI 88	39,070	XXX	39,070	XXX	
0200288. 7.25% CARVM CRF DEF NFI 93-00	23,771,090	XXX		XXX	23,771,090
0200289. 7.25% NLP IMM FI 95	98,207	XXX	98,207	XXX	
0200290. 7.25% NLP IMM&DEF 87-91	73,918	XXX		XXX	73,918
0200291. 7.45% NLP IMM FI 88-89	1,010,445	XXX	1,010,445	XXX	
0200292. 7.5% CARVM CRF DEF NFI 81-95	6,799,676	XXX		XXX	6,799,676
0200293. 7.5% NLP IMM FI 92	8,448	XXX	8,448	XXX	
0200294. 7.5% NLP IMM&DEF 85-89	158,864	XXX		XXX	158,864
0200295. 7.75% NLP IMM FI 92	19,939	XXX	19,939	XXX	
0200296. 8% CARVM CRF DEF NFI 92	1,826,316	XXX		XXX	1,826,316
0200297. 8% NLP IMM&DEF 86	5,371	XXX		XXX	5,371
0200298. 8.2% NLP IMM FI 85	222,498	XXX	222,498	XXX	
0200299. 8.25% NLP IMM FI 90-91	59,014	XXX	59,014	XXX	
0200300. 8.5% CARVM CRF DEF NFI 87-90	3,834,793	XXX		XXX	3,834,793
0200301. 8.75% CARVM CRF DEF NFI 91	2,257,672	XXX		XXX	2,257,672
0200302. 8.75% NLP IMM FI 89	77,624	XXX	77,624	XXX	
0200303. 9% CARVM CRF DEF NFI 89	573,512	XXX		XXX	573,512
0200304. 9.25% CARVM CRF DEF NFI 88	385,440	XXX		XXX	385,440
0200305. 9.25% NLP IMM FI 86	72,533	XXX	72,533	XXX	
0200306. 9.45% NLP IMM FI 84	55,784	XXX	55,784	XXX	
0200307. 9.5% CARVM CRF DEF NFI 86	268,117	XXX		XXX	268,117
0200308. 9.95% NLP IMM FI 84	76,568	XXX	76,568	XXX	
0200309. ACCOUNT VALUE	9,819,664,050	XXX	13,389,998	XXX	9,806,274,052
0200310. ANNUITY 2000 ALB 10% CARVM CRF DEF NFI 67-82	144,228,234	XXX	105,166,116	XXX	39,062,118
0200311. ANNUITY 2000 ALB 11.5% CARVM CRF DEF NFI 85	2,460,468	XXX		XXX	2,460,468
0200312. ANNUITY 2000 ALB 11.75% CARVM CRF DEF NFI 83-84	3,766,738	XXX		XXX	3,766,738
0200313. ANNUITY 2000 ALB 13.75% CARVM CRF DEF NFI 82	0	XXX		XXX	
0200314. ANNUITY 2000 ALB 3.5% CARVM CNF DEF NFI 13	3,460,609	XXX	3,460,609	XXX	
0200315. ANNUITY 2000 ALB 3.75% CARVM CNF DEF NFI 14	3,519,778	XXX	3,519,778	XXX	
0200316. ANNUITY 2000 ALB 3.75% CARVM CRF DEF FI 13	66,434	XXX	66,434	XXX	
0200317. ANNUITY 2000 ALB 3.75% CARVM CRF DEF NFI 12-13	600,669,918	XXX	502,962,517	XXX	97,707,402
0200318. ANNUITY 2000 ALB 4% CARVM CRF DEF FI 12-14	16,921	XXX	16,921	XXX	
0200319. ANNUITY 2000 ALB 4% CARVM CRF DEF NFI 78-14	1,707,349,910	XXX	1,466,612,345	XXX	240,737,565
0200320. ANNUITY 2000 ALB 4.25% CARVM CRF DEF FI 11	4,852,376	XXX	4,852,376	XXX	
0200321. ANNUITY 2000 ALB 4.25% CARVM CRF DEF NFI 11-12	23,185,660	XXX	9,789,598	XXX	13,396,062
0200322. ANNUITY 2000 ALB 4.5% CARVM CRF DEF FI 99-11	510,743,846	XXX	501,758,831	XXX	8,985,015
0200323. ANNUITY 2000 ALB 4.5% CARVM CRF DEF NFI 79-14	717,637,764	XXX	377,957,344	XXX	339,680,421
0200324. ANNUITY 2000 ALB 4.75% CARVM CRF DEF FI 03-10	1,131,903,007	XXX	1,104,166,729	XXX	27,736,278
0200325. ANNUITY 2000 ALB 4.75% CARVM CRF DEF NFI 04-10	226,922,629	XXX	160,548,611	XXX	66,374,018
0200326. ANNUITY 2000 ALB 5% CARVM CRF DEF FI 99-08	761,638,300	XXX	736,559,544	XXX	25,078,756
0200327. ANNUITY 2000 ALB 5% CARVM CRF DEF NFI 03-11	294,553,244	XXX	211,349,604	XXX	83,203,640
0200328. ANNUITY 2000 ALB 5.25% CARVM CRF DEF FI 99-02	65,113,175	XXX	63,571,377	XXX	1,541,798
0200329. ANNUITY 2000 ALB 5.25% CARVM CRF DEF NFI 98-10	51,756,212	XXX	48,277,786	XXX	3,478,426
0200330. ANNUITY 2000 ALB 5.5% CARVM CRF DEF FI 99-09	871,541,530	XXX	854,032,226	XXX	17,509,304
0200331. ANNUITY 2000 ALB 5.5% CARVM CRF DEF NFI 94-09	328,356,394	XXX	258,546,774	XXX	69,809,620
0200332. ANNUITY 2000 ALB 5.75% CARVM CRF DEF FI 00	68,956,479	XXX	68,845,615	XXX	110,864
0200333. ANNUITY 2000 ALB 5.75% CARVM CRF DEF NFI 93-08	549,176,507	XXX	452,419,705	XXX	96,756,802
0200334. ANNUITY 2000 ALB 6% CARVM CRF DEF FI 01-02	78,234,650	XXX	76,926,772	XXX	1,307,878
0200335. ANNUITY 2000 ALB 6% CARVM CRF DEF NFI 93-95	91,957,617	XXX	77,982,601	XXX	13,975,016
0200336. ANNUITY 2000 ALB 6.25% CARVM CRF DEF FI 00	3,165,983	XXX	3,165,983	XXX	
0200337. ANNUITY 2000 ALB 6.25% CARVM CRF DEF NFI 92-09	214,001,337	XXX	136,674,374	XXX	77,326,964
0200338. ANNUITY 2000 ALB 6.5% CARVM CRF DEF NFI 87-98	204,525,253	XXX	143,727,006	XXX	60,798,248
0200339. ANNUITY 2000 ALB 6.75% CARVM CRF DEF NFI 91-02	157,343,040	XXX	94,254,141	XXX	63,088,898
0200340. ANNUITY 2000 ALB 7% CARVM CRF DEF NFI 88-01	253,265,968	XXX	183,573,855	XXX	69,692,113
0200341. ANNUITY 2000 ALB 7.25% CARVM CRF DEF NFI 86-00	212,412,893	XXX	166,017,823	XXX	46,395,071
0200342. ANNUITY 2000 ALB 7.5% CARVM CRF DEF NFI 95	2,418,726	XXX		XXX	2,418,726
0200343. ANNUITY 2000 ALB 8% CARVM CRF DEF NFI 92	6,676,766	XXX		XXX	6,676,766
0200344. ANNUITY 2000 ALB 8.5% CARVM CRF DEF NFI 84-90	287,438,839	XXX	222,720,897	XXX	64,717,942
0200345. ANNUITY 2000 ALB 8.75% CARVM CRF DEF NFI 83-91	103,116,872	XXX	40,888,964	XXX	62,227,908

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200346. ANNUITY 2000 ALB 9% CARVM CRF DEF NFI 89	3,500,851	XXX		XXX	3,500,851
0200347. ANNUITY 2000 ALB 9.25% CARVM CRF DEF NFI 88	3,425,658	XXX		XXX	3,425,658
0200348. ANNUITY 2000 ALB 9.5% CARVM CRF DEF NFI 86	31,546,304	XXX		XXX	31,546,304
0200349. ANNUITY 2000 ANB 2% NLP CRF IMM FI 03	20,974	XXX	20,974	XXX	
0200350. ANNUITY 2000 ANB 2.25% NLP CRF IMM FI 04	30,116	XXX	30,116	XXX	
0200351. ANNUITY 2000 ANB 2.5% NLP CRF IMM FI 10-14	44,013,292	XXX	44,013,292	XXX	
0200352. ANNUITY 2000 ANB 2.5% NLP CRF IMM&DEF FI 14	233,124	XXX	233,124	XXX	
0200353. ANNUITY 2000 ANB 2.75% NLP CRF IMM FI 99-14	57,062,720	XXX	57,062,720	XXX	
0200354. ANNUITY 2000 ANB 2.75% NLP CRF IMM&DEF FI 14	1,182,474	XXX	1,182,474	XXX	
0200355. ANNUITY 2000 ANB 3% NLP CRF IMM FI 99-14	55,890,347	XXX	55,890,347	XXX	
0200356. ANNUITY 2000 ANB 3% NLP CRF IMM&DEF FI 14	1,612,424	XXX	1,612,424	XXX	
0200357. ANNUITY 2000 ANB 3.25% NLP CRF IMM FI 99-14	28,539,186	XXX	28,539,186	XXX	
0200358. ANNUITY 2000 ANB 3.25% NLP CRF IMM&DEF FI 14	6,266,378	XXX	6,266,378	XXX	
0200359. ANNUITY 2000 ANB 3.5% NLP CRF IMM FI 00-09	1,861,166	XXX	1,861,166	XXX	
0200360. ANNUITY 2000 ANB 3.5% NLP CRF IMM&DEF FI 14	1,035,133	XXX	1,035,133	XXX	
0200361. ANNUITY 2000 ANB 3.75% CARVM CRF IMM NFI 12-13	1,698,379	XXX	1,698,379	XXX	
0200362. ANNUITY 2000 ANB 3.75% NLP CRF IMM FI 99-14	2,946,670	XXX	2,946,670	XXX	
0200363. ANNUITY 2000 ANB 3.75% NLP CRF IMM&DEF FI 14	8,847,134	XXX	8,847,134	XXX	
0200364. ANNUITY 2000 ANB 4% NLP CRF IMM FI 98-14	3,013,715	XXX	3,013,715	XXX	
0200365. ANNUITY 2000 ANB 4% NLP CRF IMM&DEF FI 14	8,732,094	XXX	8,732,094	XXX	
0200366. ANNUITY 2000 ANB 4.25% CARVM CRF IMM FI 11	1,361,274	XXX	1,361,274	XXX	
0200367. ANNUITY 2000 ANB 4.25% CARVM CRF IMM NFI 11	4,326,876	XXX	4,246,216	XXX	80,660
0200368. ANNUITY 2000 ANB 4.25% NLP CRF IMM FI 99-12	3,852,603	XXX	3,852,603	XXX	
0200369. ANNUITY 2000 ANB 4.25% NLP CRF IMM&DEF FI 14	7,571,179	XXX	7,571,179	XXX	
0200370. ANNUITY 2000 ANB 4.5% CARVM CRF IMM FI 10	8,286,604	XXX	8,286,604	XXX	
0200371. ANNUITY 2000 ANB 4.5% NLP CRF IMM FI 98-14	4,241,311	XXX	4,241,311	XXX	
0200372. ANNUITY 2000 ANB 4.75% CARVM CRF IMM FI 08	3,725,222	XXX	3,725,222	XXX	
0200373. ANNUITY 2000 ANB 4.75% NLP CRF IMM FI 98-07	11,411,495	XXX	11,411,495	XXX	
0200374. ANNUITY 2000 ANB 5% CARVM CRF IMM FI 09	11,904,765	XXX	11,904,765	XXX	
0200375. ANNUITY 2000 ANB 5% NLP CRF IMM FI 98-11	2,908,121	XXX	2,908,121	XXX	
0200376. ANNUITY 2000 ANB 5.25% NLP CRF IMM FI 01-10	28,233,467	XXX	28,215,812	XXX	17,655
0200377. ANNUITY 2000 ANB 5.5% CARVM CRF DEF FI 02	0	XXX		XXX	
0200378. ANNUITY 2000 ANB 5.5% NLP CRF IMM FI 01-08	59,873,814	XXX	59,873,814	XXX	
0200379. ANNUITY 2000 ANB 5.75% NLP CRF IMM FI 99-01	761,447	XXX	761,447	XXX	
0200380. ANNUITY 2000 ANB 6% NLP CRF IMM FI 99-09	31,513,880	XXX	31,513,880	XXX	
0200381. ANNUITY 2000 ANB 6.25% NLP CRF IMM FI 98-01	1,979,685	XXX	1,979,685	XXX	
0200382. ANNUITY 2000 ANB 6.5% NLP CRF IMM FI 00-02	6,862,325	XXX	6,862,325	XXX	
0200383. ANNUITY 2000 ANB 6.75% NLP CRF IMM FI 00-01	5,420,887	XXX	5,420,887	XXX	
0200384. ANNUITY 2000 ANB 7% NLP CRF IMM FI 00	6,062,971	XXX	6,062,971	XXX	
0200385. HIRO/PRA RESERVE 3%	1,109,198	XXX		XXX	1,109,198
0200386. IRA/PRA RESERVE 3.5%	24,877,923	XXX		XXX	24,877,923
0200387. PROG ANN (JP) ALB 2.5% CRF DEF FI 49-60	5,149	XXX	5,149	XXX	
0200388. PROG ANN (JP) ALB 3% CRF DEF FI 63-74	298,390	XXX	298,390	XXX	
0200389. PROG ANN (JP) ALB 3.5% CRF DEF FI 68-72	392,894	XXX	392,894	XXX	
0200390. PROG ANN (JP) ALB CRF DEF FI 69	18,979	XXX	18,979	XXX	
0200391. PROG ANN (LN) 2.5% 64-75	387,616	XXX	387,616	XXX	
0200392. PROG ANN (LN) 3% 64-75	96,558	XXX	96,558	XXX	
0200393. PROG ANN (LN) ANB 3.5% NLP CRF IMM FI 74-75	4,511	XXX	4,511	XXX	
0200394. SEPP/PRA RESERVE 3%	750,833	XXX		XXX	750,833
0200395. TSA/PRA RESERVE 3%	1,971,316	XXX		XXX	1,971,316
0200396. VM-21 Reserves	8,742,328,685	XXX	7,559,890,731	XXX	1,182,437,955
0299997. Totals (Gross)	47,508,123,612	XXX	32,219,166,290	XXX	15,288,957,322
0299998. Reinsurance ceded	3,955,686,278	XXX	3,881,030,540	XXX	74,655,738
0299999. Totals (Net)	43,552,437,333	XXX	28,338,135,750	XXX	15,214,301,584
Supplementary Contracts with Life Contingencies:					
0300001. 1937 SA 2.5% 51-80	36,250		36,250		
0300002. 1937 SA 3% 44-72	130,869		130,869		
0300003. 1937 SA 3.5% 45-73	21,144		21,144		
0300004. 1949 ANN proj. 2.5% 44-84	1,008		1,008		
0300005. 1949 ANN proj. 3% 63-74	135,354		135,354		
0300006. 1949 ANN proj. 3.5% 64-79	45,353		45,353		
0300007. 1971 IAM 3.5% 76-77	8,264		8,264		
0300008. 1971 IAM 4.5% 75-79	33,850		33,850		
0300009. 1971 IAM 5% 78-84	15,673		15,673		
0300010. 1971 IAM 6% 80-91	898,520		898,520		
0300011. 1971 IAM 7.5% 82-87	54,739		54,739		
0300012. 1971 IAM ANB 11.25% NLP CRF IMM FI 83	1,501		1,501		
0300013. 1971 IAM ANB 6% NLP CRF IMM FI 85	1,179		1,179		
0300014. 1983A 2.5% 95-98	28,336		28,336		
0300015. 1983A 3% 74-88	5,994		5,994		
0300016. 1983A 3.75% 18	38,914		38,914		
0300017. 1983A 4.5% 98	41,158		41,158		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300018. 1983A 5.5% 96-97	16,825		16,825		
0300019. 1983A 6% 72-03	3,792,891		3,792,891		
0300020. 1983A 6.25% 99	19,706		19,706		
0300021. 1983A 6.5% 87-97	235,105		235,105		
0300022. 1983A 7% 91-93	5,919		5,919		
0300023. 1983A 7.5% 85-92	120,284		120,284		
0300024. 1983A 79-14	592,015		592,015		
0300025. 1983A 8.5% 86-97	382,468		382,468		
0300026. 1983A ANB 4% NLP CRF IMM FI 99	28,645		28,645		
0300027. 1983A ANB 4.5% NLP CRF IMM FI 99	28,535		28,535		
0300028. 1983A ANB 5% NLP CRF IMM FI 95-96	71,440		71,440		
0300029. 1983A ANB 5.25% NLP CRF IMM FI 97	19,555		19,555		
0300030. 1983A ANB 5.5% NLP CRF IMM FI 94-98	414,997		414,997		
0300031. 1983A ANB 6% NLP CRF IMM FI 96-99	1,017,393		1,017,393		
0300032. 1983A ANB 6.25% NLP CRF IMM FI 98-99	221,681		221,681		
0300033. 1983A ANB 6.5% NLP CRF IMM FI 93-02	537,908		537,908		
0300034. 1983A ANB 6.75% NLP CRF IMM FI 93-01	519,105		519,105		
0300035. 1983A ANB 6.9% NLP CRF IMM FI 93	27,019		27,019		
0300036. 1983A ANB 6.95% NLP CRF IMM FI 90	4,249		4,249		
0300037. 1983A ANB 7% NLP CRF IMM FI 93	14,831		14,831		
0300038. 1983A ANB 7.25% NLP CRF IMM FI 95	100,565		100,565		
0300039. 1983A ANB 7.45% NLP CRF IMM FI 88-89	16,567		16,567		
0300040. 1983A ANB 7.5% NLP CRF IMM FI 87-92	398,840		398,840		
0300041. 1983A ANB 7.75% NLP CRF IMM FI 92	23,205		23,205		
0300042. 1983A ANB 8% NLP CRF IMM FI 87	5,906		5,906		
0300043. 1983A ANB 8.25% NLP CRF IMM FI 90-91	205,235		205,235		
0300044. 1983A ANB 8.75% NLP CRF IMM FI 88	22,626		22,626		
0300045. 2012 IAR ANB 1%-1.49% NLP CRF IMM FI 20 NB	14,101		14,101		
0300046. 2012 IAR ANB 1.5%-1.99% NLP CRF IMM FI 20 NB	5,519,875		5,519,875		
0300047. 2012 IAR ANB 1.75% NLP CRF IMM FI 16	35,392		35,392		
0300048. 2012 IAR ANB 2%-2.49% NLP CRF IMM FI 18-20 NB	8,461,544		8,461,544		
0300049. 2012 IAR ANB 2.5% NLP CRF IMM FI 15-17	223,520		223,520		
0300050. 2012 IAR ANB 2.5%-2.99% NLP CRF IMM FI 18-20 NB	5,046,944		5,046,944		
0300051. 2012 IAR ANB 2.75% NLP CRF IMM FI 16	1,114,653		1,114,653		
0300052. 2012 IAR ANB 3% NLP CRF IMM FI 15-16	2,462,542		2,462,542		
0300053. 2012 IAR ANB 3%-3.49% NLP CRF IMM FI 18-20 NB	7,281,379		7,281,379		
0300054. 2012 IAR ANB 3.25% NLP CRF IMM FI 16	1,253,994		1,253,994		
0300055. 2012 IAR ANB 3.5% NLP CRF IMM FI 16-17	6,785,380		6,785,380		
0300056. 2012 IAR ANB 3.5%-3.99% NLP CRF IMM FI 18-19	6,564,976		6,564,976		
0300057. 2012 IAR ANB 3.75% NLP CRF IMM FI 15-17	5,090,529		5,090,529		
0300058. 2012 IAR ANB 4% NLP CRF IMM FI 15-16	2,013,578		2,013,578		
0300059. 2012 IAR ANB 4%-4.49% NLP CRF IMM FI 18-19	4,043,689		4,043,689		
0300060. AMERICAN ANNUITANTS 3% 63-71	11,011		11,011		
0300061. AMERICAN ANNUITANTS 3.5% 43-77	12,233		12,233		
0300062. ANNUITY 2000 1.5% 15	24,047		24,047		
0300063. ANNUITY 2000 2% 15-20	83,605		83,605		
0300064. ANNUITY 2000 2.25% 15-20	187,325		187,325		
0300065. ANNUITY 2000 2.5% 12-16	324,588		324,588		
0300066. ANNUITY 2000 2.75% 11-16	567,306		567,306		
0300067. ANNUITY 2000 3% 10-16	733,929		733,929		
0300068. ANNUITY 2000 3.25% 10-19	703,520		703,520		
0300069. ANNUITY 2000 3.5% 16-18	259,441		259,441		
0300070. ANNUITY 2000 3.75% 15-19	3,403,434		3,403,434		
0300071. ANNUITY 2000 4% 15-16	254,630		254,630		
0300072. ANNUITY 2000 4.5% 03-10	261,204		261,204		
0300073. ANNUITY 2000 5% 00-02	317,651		317,651		
0300074. ANNUITY 2000 5.25% 05-06	3,633,409		3,633,409		
0300075. ANNUITY 2000 5.5% 04-08	1,485,165		1,485,165		
0300076. ANNUITY 2000 6% 99-09	2,218,562		2,218,562		
0300077. ANNUITY 2000 ANB 2.5% NLP CRF IMM FI 10-14	2,293,730		2,293,730		
0300078. ANNUITY 2000 ANB 2.75% NLP CRF IMM FI 10-14	7,760,685		7,760,685		
0300079. ANNUITY 2000 ANB 3% NLP CRF IMM FI 02-14	3,155,208		3,155,208		
0300080. ANNUITY 2000 ANB 3.25% NLP CRF IMM FI 10-14	1,943,667		1,943,667		
0300081. ANNUITY 2000 ANB 3.5% NLP CRF IMM FI 02	68,173		68,173		
0300082. ANNUITY 2000 ANB 4% NLP CRF IMM FI 00-13	64,313		64,313		
0300083. ANNUITY 2000 ANB 5.25% NLP CRF IMM FI 05-06	2,374,778		2,374,778		
0300084. ANNUITY 2000 ANB 5.5% NLP CRF IMM FI 03-08	4,087,075		4,087,075		
0300085. ANNUITY 2000 ANB 6% NLP CRF IMM FI 01-09	3,799,111		3,799,111		
0300086. ANNUITY 2000 ANB 6.5% NLP CRF IMM FI 02	621,846		621,846		
0300087. ANNUITY 2000 ANB 6.75% NLP CRF IMM FI 00-01	154,969		154,969		
0300088. ANNUITY 2000 ANB 7% NLP CRF IMM FI 00	781,418		781,418		
0300089. PROG ANN (JP) 3% 77	27,201		27,201		
0399997. Totals (Gross)	107,866,954	0	107,866,954	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399998. Reinsurance ceded	20,816		20,816		
0399999. Totals (Net)	107,846,138	0	107,846,138	0	0
Accidental Death Benefits:					
0400001. 1926 - 33 ADB 2.5% NLP CNF 56-62	33		33		
0400002. 1959 ADB 115% 1980 CSO 3% CRVM CNF ISL 89-93	50		50		
0400003. 1959 ADB 125% 1980 CSO 3% CRVM CNF ISL 89-08	347		347		
0400004. 1959 ADB 1958 CET 3% NLP CRF 63-88	8		8		
0400005. 1959 ADB 1958 CSO 2.5%	101,244		101,244		
0400006. 1959 ADB 1958 CSO 3% CNF ISL 82-88	1,091		1,091		
0400007. 1959 ADB 1958 CSO 3% CRVM CRF 64-87	2,648		2,648		
0400008. 1959 ADB 1958 CSO 3% NLP CNF 62-89	184,724		184,724		
0400009. 1959 ADB 1958 CSO 3% NLP CNF ISL 83-89	1,196		1,196		
0400010. 1959 ADB 1958 CSO 3% NLP CRF 64-91	23,124		23,124		
0400011. 1959 ADB 1958 CSO 4% CRVM CNF ISL 82-87	5,215		5,215		
0400012. 1959 ADB 1958 CSO 4% NLP CNF 63-72	57,850		57,850		
0400013. 1959 ADB 1958 CSO 4.5%	1,264,713		1,264,713		
0400014. 1959 ADB 1958 CSO 4.5% CNF ISL 83-84	370		370		
0400015. 1959 ADB 1958 CSO 4.5% CRVM CNF ISL 83-88	8,329		8,329		
0400016. 1959 ADB 1958 CSO ALB 3.5% CRVM CRF 65-74	86		86		
0400017. 1959 ADB 1958 CSO ALB 4% CRVM CRF 76-79	436		436		
0400018. 1959 ADB 1958 CSO ALB 4% NLP CNF	273		273		
0400019. 1959 ADB 1958 CSO ALB 4.5% CRVM CRF 80-81	282		282		
0400020. 1959 ADB 1958 CSO ALB 6% CRVM CRF 83-85	126		126		
0400021. 1959 ADB 1958 CSO ANB 2.5% NLP CNF 63-77	448		448		
0400022. 1959 ADB 1958 CSO ANB 2.5% NLP CRF 66-75	17		17		
0400023. 1959 ADB 1958 CSO ANB 3% CRVM CRF 71-85	14,906		14,906		
0400024. 1959 ADB 1958 CSO ANB 3% NLP CNF 62-83	15,181		15,181		
0400025. 1959 ADB 1958 CSO ANB 3% NLP CRF 62-91	6,909		6,909		
0400026. 1959 ADB 1958 CSO ANB 3.5% CRVM CNF 77-83	26		26		
0400027. 1959 ADB 1958 CSO ANB 3.5% CRVM CRF 64-86	2,622		2,622		
0400028. 1959 ADB 1958 CSO ANB 3.5% NLP CNF 77-88	6,235		6,235		
0400029. 1959 ADB 1958 CSO ANB 3.5% NLP CRF 68-88	9,581		9,581		
0400030. 1959 ADB 1958 CSO ANB 4% NLP CRF 75-79	132		132		
0400031. 1959 ADB 1958 CSO ANB 4.5% CRVM CRF 82-84	1,130		1,130		
0400032. 1959 ADB 1958 CSO ANB 4.5% MOD CRF 95-96	127		127		
0400033. 1959 ADB 1958 CSO ANB 5.5% CRVM CRF 83-87	2,341		2,341		
0400034. 1959 ADB 1958 CSO ANB 5.5% MOD CRF 91	28		28		
0400035. 1959 ADB 1958 CSO ANB 6% NLP CRF 83	29		29		
0400036. 1959 ADB 1958 CSO CRVM CNF ISL 82-88	191		191		
0400037. 1959 ADB 1960 CSG 4%	63,962				63,962
0400038. 1959 ADB 1980 CSO 3% CNF ISL 88-96	310		310		
0400039. 1959 ADB 1980 CSO 3% CRVM CNF ISL 85-08	69,698		69,698		
0400040. 1959 ADB 1980 CSO 3% NLP CNF 82-06	87,984		87,984		
0400041. 1959 ADB 1980 CSO 3% NLP CNF ISL 84-85	751		751		
0400042. 1959 ADB 1980 CSO 3.5% CRVM CNF ISL 94	252		252		
0400043. 1959 ADB 1980 CSO 3.5% NLP CNF 90-97	2,568		2,568		
0400044. 1959 ADB 1980 CSO 4% CRVM CNF	17,244		17,244		
0400045. 1959 ADB 1980 CSO 4% CRVM CNF ISL 82-96	30,426		30,426		
0400046. 1959 ADB 1980 CSO 4.5% CNF ISL 95	115		115		
0400047. 1959 ADB 1980 CSO 4.5% CRVM CNF	1,123		1,123		
0400048. 1959 ADB 1980 CSO 4.5% CRVM CNF ISL 97-01	370		370		
0400049. 1959 ADB 1980 CSO 4.5% NLP CNF ISL 87-95	19,206		19,206		
0400050. 1959 ADB 1980 CSO 5% CNF ISL 92-94	933		933		
0400051. 1959 ADB 1980 CSO 5% CRVM CRF 95	1,048		1,048		
0400052. 1959 ADB 1980 CSO 5.5% CNF ISL 87-91	1,531		1,531		
0400053. 1959 ADB 1980 CSO 5.5% NLP CNF 91-92	80		80		
0400054. 1959 ADB 1980 CSO 6% CNF ISL 85-86	1,236		1,236		
0400055. 1959 ADB 1980 CSO ALB 4.5% CRVM CNF 98-99	2,791		2,791		
0400056. 1959 ADB 1980 CSO ALB 4.5% NLP CNF 99	156		156		
0400057. 1959 ADB 1980 CSO ANB 3.5% CRVM CRF 66-74	87		87		
0400058. 1959 ADB 1980 CSO ANB 4% CRVM CRF 75-79	55		55		
0400059. 1959 ADB 1980 CSO ANB 4.5% CRVM CRF 80-99	960		960		
0400060. 1959 ADB 1980 CSO ANB 5% CRVM CRF 94	120		120		
0400061. 1959 ADB 1980 CSO ANB 5.5% CRVM CRF 87-89	35		35		
0400062. 1959 ADB 1980 CSO ANB 6% CRVM CRF 83-85	367		367		
0400063. 1959 ADB 1980 CSO CRVM CNF ISL 86-08	1,214		1,214		
0400064. 1959 ADB 2001 CSO 3% CRVM CNF ISL 05-19	3,520		3,520		
0400065. 1959 ADB 2001 CSO 3% NLP CNF ISL 84-90	296		296		
0400066. 1959 ADB ISL 87-01	1,722		1,722		
0400067. INTERCO DI 1941 CSO 2.5% NLP CRF 57-62	37		37		
0400068. INTERCO DI 1941 CSO 3% CRVM CRF 59-64	21		21		
0400069. INTERCO DI 1941 CSO 3% NLP CNF 48-62	2,021		2,021		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400070. INTERCO DI 1941 CSO 3% NLP CRF 52-62	977		977		
0400071. INTERCO DI 1941 CSO 4% NLP CNF 52-61	3,146		3,146		
0499997. Totals (Gross)	2,028,411	0	1,964,449	0	63,962
0499998. Reinsurance ceded	1,383,444		1,383,444		
0499999. Totals (Net)	644,967	0	581,005	0	63,962
Disability - Active Lives:					
0500001. 1952 DISABILITY STUDY 115% 1980 CSO ALB 4.5% CRVM CNF ISL 91	26		26		
0500002. 1952 DISABILITY STUDY 115% 1980 CSO ALB 5% CRVM CNF ISL 89-93	173		173		
0500003. 1952 DISABILITY STUDY 125% 1980 CSO ALB 4% CRVM CNF ISL 06-08	321		321		
0500004. 1952 DISABILITY STUDY 125% 1980 CSO ALB 4.5% CRVM CNF ISL 90-05	3,056		3,056		
0500005. 1952 DISABILITY STUDY 125% 1980 CSO ALB 5.5% CRVM CNF ISL 89-92	316		316		
0500006. 1952 DISABILITY STUDY 1941 CSO ANB 3% CRVM CRF 64	12		12		
0500007. 1952 DISABILITY STUDY 1958 CSO 3.5%	9,917,132		9,917,132		
0500008. 1952 DISABILITY STUDY 1958 CSO 4% CRVM CNF ISL 81-88	2,103		2,103		
0500009. 1952 DISABILITY STUDY 1958 CSO ALB 2.5% CRVM CNF 77-84	387		387		
0500010. 1952 DISABILITY STUDY 1958 CSO ALB 3% CRVM CNF 73-83	5,370		5,370		
0500011. 1952 DISABILITY STUDY 1958 CSO ALB 4% CRVM CRF 75-79	39		39		
0500012. 1952 DISABILITY STUDY 1958 CSO ALB 4.5% CRVM CRF 80-82	28		28		
0500013. 1952 DISABILITY STUDY 1958 CSO ALB 5.5% CRVM CRF 87	2		2		
0500014. 1952 DISABILITY STUDY 1958 CSO ALB 6% CRVM CRF 83-85	17		17		
0500015. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% CRVM CNF 71-95	11,064		11,064		
0500016. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% MOD CNF 78-84	127		127		
0500017. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% NLP CNF 61-95	38,513		38,513		
0500018. 1952 DISABILITY STUDY 1958 CSO ANB 3% CNF ISL 82-88	77,145		77,145		
0500019. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF 63-90	59,359		59,359		
0500020. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF ISL 83-88	978		978		
0500021. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CRF 65-88	37,952		37,952		
0500022. 1952 DISABILITY STUDY 1958 CSO ANB 3% NJ CNF 80-81	100		100		
0500023. 1952 DISABILITY STUDY 1958 CSO ANB 3% NJ CRF 64-93	9,124		9,124		
0500024. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF 62-06	18,032		18,032		
0500025. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF ISL 86-87	404		404		
0500026. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CRF 77-01	3,257		3,257		
0500027. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CNF 77-87	3,863		3,863		
0500028. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CRF 70-83	315		315		
0500029. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% NJ CNF 78-88	78		78		
0500030. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% NJ CRF 77-88	20,916		20,916		
0500031. 1952 DISABILITY STUDY 1958 CSO ANB 4% CRVM CNF ISL 82-88	16,486		16,486		
0500032. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CNF ISL 83-88	4,356		4,356		
0500033. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CRF 81-98	44,115		44,115		
0500034. 1952 DISABILITY STUDY 1958 CSO ANB 5% CRVM CRF 93-94	5,434		5,434		
0500035. 1952 DISABILITY STUDY 1958 CSO ANB 5.5% CRVM CRF 87-92	54		54		
0500036. 1952 DISABILITY STUDY 1958 CSO ANB 5.5% NLP CNF ISL 87-89	27,220		27,220		
0500037. 1952 DISABILITY STUDY 1958 CSO ANB 6% CRVM CRF 83-86	126		126		
0500038. 1952 DISABILITY STUDY 1958 CSO ANB 6% NLP CNF ISL 83-86	63,729		63,729		
0500039. 1952 DISABILITY STUDY 1980 CSO 3.5% NLP CNF ISL 84-85	76		76		
0500040. 1952 DISABILITY STUDY 1980 CSO 4% CRVM CNF ISL 85-08	139,301		139,301		
0500041. 1952 DISABILITY STUDY 1980 CSO 4.5% CRVM CNF ISL 85-97	63,783		63,783		
0500042. 1952 DISABILITY STUDY 1980 CSO ALB 2.5% CRVM CNF 86-90	290		290		
0500043. 1952 DISABILITY STUDY 1980 CSO ALB 3% CRVM CRF 76-99	4,216		4,216		
0500044. 1952 DISABILITY STUDY 1980 CSO ALB 3.5% CRVM CNF 89-00	13,467		13,467		
0500045. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CNF 96-01	4,639		4,639		
0500046. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CRF 93-98	61		61		
0500047. 1952 DISABILITY STUDY 1980 CSO ALB 5% CRVM CRF 93-94	16		16		
0500048. 1952 DISABILITY STUDY 1980 CSO ALB 5.5% NLP CNF ISL 88-89	131		131		
0500049. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% CRVM CNF 87-95	27,331		27,331		
0500050. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% NLP CNF 88-95	12,613		12,613		
0500051. 1952 DISABILITY STUDY 1980 CSO ANB 3% CNF ISL 87-96	28,401		28,401		
0500052. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF 72-09	1,493,349		1,493,349		
0500053. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF ISL 85-99	37,617		37,617		
0500054. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CRF 84-95	292		292		
0500055. 1952 DISABILITY STUDY 1980 CSO ANB 3% ILL CNF 06	3,404		3,404		
0500056. 1952 DISABILITY STUDY 1980 CSO ANB 3% NLP CNF 89-10	118,669		118,669		
0500057. 1952 DISABILITY STUDY 1980 CSO ANB 3% NLP CRF 90	232		232		
0500058. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CNF 86-08	11,777,731		11,777,731		
0500059. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CRF 70-74	5		5		
0500060. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF 89-09	1,647		1,647		
0500061. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF ISL 83-08	1,415,084		1,414,538		546
0500062. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CRF 75-79	231		231		
0500063. 1952 DISABILITY STUDY 1980 CSO ANB 4% NLP CNF ISL 92	41		41		
0500064. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF 95-05	1,086,895		1,086,895		
0500065. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF ISL 84-05	562,477		562,477		
0500066. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CRF 80-99	644		644		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500067. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% NLP CNF ISL 93-95	961		961		
0500068. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF 93-94	7,294		7,294		
0500069. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF ISL 88-94	89,948		89,948		
0500070. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CRF 93-94	2,194		2,194		
0500071. 1952 DISABILITY STUDY 1980 CSO ANB 5% NLP CNF ISL 93-94	1,302		1,302		
0500072. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF 91-92	2,535		2,535		
0500073. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF ISL 87-92	9,103		9,103		
0500074. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CRF 87-92	4,474		4,474		
0500075. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% NLP CNF ISL 86-92	28,316		28,316		
0500076. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CNF ISL 85-86	2,771		2,771		
0500077. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CRF 83-86	379		379		
0500078. 1952 DISABILITY STUDY 2001 CSO 3.5% CRVM CNF ISL 13-19	464,566		464,566		
0500079. 1952 DISABILITY STUDY 2001 CSO 3.5% NLP CNF ISL 84-91	404		404		
0500080. 1952 DISABILITY STUDY 2001 CSO 4% CRVM CNF ISL 06-12	177,155		177,155		
0500081. 1952 DISABILITY STUDY 2001 CSO 4.5% CRVM CNF ISL 05	7,160		7,160		
0500082. 1952 DISABILITY STUDY 2001 CSO ANB 3% CRVM CNF	38,675		38,675		
0500083. 1952 DISABILITY STUDY 2001 CSO ANB 3.5% CRVM CNF 05-20	739,448		739,448		
0500084. 1952 DISABILITY STUDY 2001 CSO ANB 4% CRVM CNF 04-12	2,635,439		2,635,439		
0500085. 1952 DISABILITY STUDY 2017 CSO 3.5% CRVM CNF ISL 18-19	3,960		3,960		
0500086. 1952 DISABILITY STUDY 2017 CSO ANB 3.5% VM-20 NPR CNF 17-20	448,029		448,029		
0500087. 1952 DISABILITY STUDY ISL 83-06	63,472		63,472		
0500088. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 4% FPT CRF 06-08	68,173,688		68,173,688		
0500089. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 4.5% FPT CRF 95-05	235,908,556		235,908,556		
0500090. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 5% FPT CRF 93-94	226,442		226,442		
0500091. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 5.5% FPT CRF 92	7,992		7,992		
0500092. 1994 GAM Static 2009 INTERCO Morbidity 2001 CSO ALB 3.5% FPT CRF 13-19	998,541,083		998,541,083		
0500093. 1994 GAM Static 2009 INTERCO Morbidity 2001 CSO ALB 4% FPT CRF 06-12	434,904,063		434,904,063		
0500094. 1994 GAM Static 2009 INTERCO Morbidity 2001 CSO ALB 4.5% FPT CRF 05	122,355		122,355		
0500095. 1994 GAM Static 2014 INTERCO Morbidity 2001 CSO ALB 3.5% FPT CRF 17-19	166,024,125		166,024,125		
0500096. 1994 GAM Static 2014 INTERCO Morbidity 2017 CSO ALB 3.5% FPT CRF 19-20 NB	53,009,413		53,009,413		
0500097. VM-20 DET/STO ALB ISL 19-20 NB	5,984,571		5,984,571		
0599997. Totals (Gross)	1,994,794,245	0	1,994,793,699	0	546
0599998. Reinsurance ceded	18,637,691		18,637,691		
0599999. Totals (Net)	1,976,156,554	0	1,976,156,008	0	546
Disability - Disabled Lives:					
0600001. 1952 DISABILITY STUDY 115% 1980 CSO ALB 5% CRVM CNF ISL 93	8,833		8,833		
0600002. 1952 DISABILITY STUDY 125% 1980 CSO ALB 4.5% CRVM CNF ISL 90-04	188,353		188,353		
0600003. 1952 DISABILITY STUDY 125% 1980 CSO ALB 5.5% CRVM CNF ISL 89-92	34,842		34,842		
0600004. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% CRVM CRF 60-62	2,397		2,397		
0600005. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% NLP CNF 58	172		172		
0600006. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% NLP CRF 48-59	1,588		1,588		
0600007. 1952 DISABILITY STUDY 1941 CSO ANB 3% CRVM CNF 58-61	2,395		2,395		
0600008. 1952 DISABILITY STUDY 1941 CSO ANB 3% NLP CNF 53-60	940		940		
0600009. 1952 DISABILITY STUDY 1958 CSO 4% CRVM CNF ISL 81-88	602,661		602,661		
0600010. 1952 DISABILITY STUDY 1958 CSO ALB 2.5% CRVM CNF 83	621		621		
0600011. 1952 DISABILITY STUDY 1958 CSO ALB 3% CRVM CNF 76-80	5,332		5,332		
0600012. 1952 DISABILITY STUDY 1958 CSO ALB 3.5% CRVM CRF 66-71	184		184		
0600013. 1952 DISABILITY STUDY 1958 CSO ALB 4% CRVM CRF 79	111		111		
0600014. 1952 DISABILITY STUDY 1958 CSO ALB CRVM CRF ISL 83-88	6,143,190		6,143,190		
0600015. 1952 DISABILITY STUDY 1958 CSO ALB CV CRF ISL 82-88	6,425,895		6,425,895		
0600016. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% CRVM CNF 83-86	27,920		27,920		
0600017. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% MOD CNF 80	4,406		4,406		
0600018. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% NLP CNF 61-88	157,266		157,266		
0600019. 1952 DISABILITY STUDY 1958 CSO ANB 3% CNF ISL 83-88	100,748		100,748		
0600020. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF 63-89	322,089		322,089		
0600021. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF ISL 83-88	207,436		207,436		
0600022. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CRF 65-88	174,609		174,609		
0600023. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CRF ISL 83-88	402,331		402,331		
0600024. 1952 DISABILITY STUDY 1958 CSO ANB 3% MOD CRF 74	2,270		2,270		
0600025. 1952 DISABILITY STUDY 1958 CSO ANB 3% NJ CRF 66-93	21,681		21,681		
0600026. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF 62-88	218,941		218,941		
0600027. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF ISL 86	134,931		134,931		
0600028. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CRF 77-89	823,867		823,867		
0600029. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CNF 77-82	39,198		39,198		
0600030. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CRF 79	5,017		5,017		
0600031. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% NJ CRF 77-88	16,745		16,745		
0600032. 1952 DISABILITY STUDY 1958 CSO ANB 4% CRVM CNF ISL 82-88	620,552		620,552		
0600033. 1952 DISABILITY STUDY 1958 CSO ANB 4% NLP CNF ISL NB	6,384		6,384		
0600034. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CNF ISL 83-88	1,343,196		1,343,196		
0600035. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CRF 95-97	8,109		8,109		
0600036. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% NLP CNF ISL NB	29,587		29,587		
0600037. 1952 DISABILITY STUDY 1958 CSO ANB 5% CRVM CRF 94	19,498		19,498		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600038. 1952 DISABILITY STUDY 1958 CSO ANB 5% NLP CNF ISL NB	139,262		139,262		
0600039. 1952 DISABILITY STUDY 1958 CSO ANB 5.5% NLP CNF ISL 87-88 NB	1,535,302		1,535,302		
0600040. 1952 DISABILITY STUDY 1958 CSO ANB 6% CRVM CRF 83-84	1,034		1,034		
0600041. 1952 DISABILITY STUDY 1958 CSO ANB 6% NLP CNF ISL 83-86 NB	6,368,092		6,368,092		
0600042. 1952 DISABILITY STUDY 1958 CSO ANB CRVM CRF ISL 83	19,623		19,623		
0600043. 1952 DISABILITY STUDY 1980 CSO 3.5% NLP CNF ISL 84	27,317		27,317		
0600044. 1952 DISABILITY STUDY 1980 CSO 4% CRVM CNF ISL 85-06	9,212,871		9,212,871		
0600045. 1952 DISABILITY STUDY 1980 CSO 4.5% CRVM CNF ISL 85-95	1,897,232		1,897,232		
0600046. 1952 DISABILITY STUDY 1980 CSO ALB 3% CRVM CRF 76-98	696,644		696,644		
0600047. 1952 DISABILITY STUDY 1980 CSO ALB 3.5% CRVM CNF 89-00	40,519		40,519		
0600048. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CNF 97-01	589,857		589,857		
0600049. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CRF 96	115		115		
0600050. 1952 DISABILITY STUDY 1980 CSO ALB CV CRF ISL 88-96	4,339,958		4,339,958		
0600051. 1952 DISABILITY STUDY 1980 CSO ALB IN CRF ISL 89-00	4,046,795		4,046,795		
0600052. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% CRVM CNF 87-92	79,032		79,032		
0600053. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% NLP CNF 90-95	20,782		20,782		
0600054. 1952 DISABILITY STUDY 1980 CSO ANB 3% CNF ISL 88-90	15,934		15,934		
0600055. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF 85-07	3,764,267		3,764,267		
0600056. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF ISL 85-96	705,271		705,271		
0600057. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CRF 84-95	2,325,677		2,325,677		
0600058. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CRF ISL 87-94	681,319		681,319		
0600059. 1952 DISABILITY STUDY 1980 CSO ANB 3% ILL CNF 06	359,615		359,615		
0600060. 1952 DISABILITY STUDY 1980 CSO ANB 3% NLP CNF 89-05	389,791		389,791		
0600061. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CNF 88-07	2,325,131		2,325,131		
0600062. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CRF 73	180		180		
0600063. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF 89-96	1,475,844		1,475,844		
0600064. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF ISL 83-08	4,864,847		4,864,847		
0600065. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF 95-02	1,384,061		1,384,061		
0600066. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF ISL 84-05	8,566,195		8,566,195		
0600067. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CRF 95-96	4,918		4,918		
0600068. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF 93-94	1,274,898		1,274,898		
0600069. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF ISL 88-94	2,613,191		2,613,191		
0600070. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CRF 93-94	12,332		12,332		
0600071. 1952 DISABILITY STUDY 1980 CSO ANB 5% NLP CNF ISL 93	0				
0600072. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF 91-92	365,929		365,929		
0600073. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF ISL 87-91	49,438		49,438		
0600074. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CRF 91-92	22,659		22,659		
0600075. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% NLP CNF ISL 87-91	41,751		41,751		
0600076. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CNF ISL 85-86	39,300		39,300		
0600077. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CRF 86	99		99		
0600078. 1952 DISABILITY STUDY 1980 CSO ANB CRVM CRF ISL 84-07	3,065,475		3,065,475		
0600079. 1952 DISABILITY STUDY 1980 CSO ANB CV CRF ISL 00-05	613,843		613,843		
0600080. 1952 DISABILITY STUDY 1980 CSO ANB IN CRF ISL 98-05	306,629		306,629		
0600081. 1952 DISABILITY STUDY 2001 CSO 3.5% CRVM CNF ISL 13-18	339,644		339,644		
0600082. 1952 DISABILITY STUDY 2001 CSO 3.5% NLP CNF ISL 84-87	89,593		89,593		
0600083. 1952 DISABILITY STUDY 2001 CSO 4% CRVM CNF ISL 06-12	975,201		975,201		
0600084. 1952 DISABILITY STUDY 2001 CSO ANB 3.5% CRVM CNF 13-15	110,384		110,384		
0600085. 1952 DISABILITY STUDY 2001 CSO ANB 4% CRVM CNF 06-12	315,840		315,840		
0600086. 1952 DISABILITY STUDY 2001 CSO CRVM CRF ISL 07	64,309		64,309		
0600087. 1952 DISABILITY STUDY 3.5%	2,463,640		2,463,640		
0600088. 1952 DISABILITY STUDY 3.5% CRF 06	16,238		16,238		
0600089. 1952 DISABILITY STUDY 4%	5,511,609		5,511,609		
0600090. 1952 DISABILITY STUDY 4.5%	6,827,474		6,827,474		
0600091. 1952 DISABILITY STUDY 5%	1,397,972		1,397,972		
0600092. 1952 DISABILITY STUDY 5.5%	1,047,158		1,047,158		
0600093. 1952 DISABILITY STUDY 6%	522,013		522,013		
0600094. 1970 INTERCO DISA 4.5%	2,640,656				2,640,656
0600095. 1970 INTERCO DISA 5%	110,503				110,503
0600096. 1970 INTERCO DISA 5.5%	138,601				138,601
0600097. 1970 INTERCO DISA 6%	51,148				51,148
0600098. 2005 GTLW 3.5%	348,683,851				348,683,851
0600099. 2005 GTLW 4%	65,608,488				65,608,488
0600100. 2005 GTLW 4.5%	19,684,622				19,684,622
0600101. 2005 GTLW 5%	6,586,721				6,586,721
0600102. 2005 GTLW 5.5%	1,661,581				1,661,581
0600103. 2005 GTLW 6%	937,712				937,712
0600104. 2009 INTERCO Morbidity 1980 CSO ALB 4% CNF 06-08	4,775,792		4,775,792		
0600105. 2009 INTERCO Morbidity 1980 CSO ALB 4.5% CNF 95-05	23,506,099		23,506,099		
0600106. 2009 INTERCO Morbidity 1980 CSO ALB 5% CNF 93-94	229,876		229,876		
0600107. 2009 INTERCO Morbidity 2001 CSO ALB 3.5% CNF 13-17	13,576,727		13,576,727		
0600108. 2009 INTERCO Morbidity 2001 CSO ALB 4% CNF 06-12	62,106,812		62,106,812		
0600109. 2014 INTERCO Morbidity 2001 CSO ALB 3.5% CNF 17-18	599,366		599,366		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0699997. Totals (Gross)	652,966,954	0	206,863,072	0	446,103,882
0699998. Reinsurance ceded	28,893,436		20,543,090		8,350,346
0699999. Totals (Net)	624,073,518	0	186,319,981	0	437,753,537
Miscellaneous Reserves:					
0700001. Accelerated Benefit Rider	222,178		222,178		
0700002. Additional actuarial reserves - asset/liability analysis	33,000,000		33,000,000		
0700003. Additional Policy Reserves	25,838,350		25,838,350		
0700004. Additional Reserve for Rider Guarantees	252,384		252,384		
0700005. Annuity Long Term Care Rider Reserves	5,561,179		5,561,179		
0700006. Extra Mort on Group Conv	3,298,920		2,081,218		1,217,702
0700007. Extra Reserve for Substandard	36,993,921		36,993,921		
0700008. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state 83-01 NB	1,400,089,676		1,399,765,746		323,931
0700009. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured 83-07	16,458,077		16,454,975		3,102
0700010. For surrender values in excess of reserves otherwise required and carried in this schedule	769,276,693		769,269,629		7,064
0700011. GMDB - Life	1,578,639,780		1,578,639,780		
0700012. Immediate Payment of Claims	3,569,561		3,569,561		
0700013. Survivor Income B56 RR Ret Bd	9,366,827				9,366,827
0700014. Voluntary Reserves Assumed from LLANY	90,000,000		90,000,000		
0700015. Voluntary Variable Life Reserve	100,000,000		100,000,000		
0799997. Totals (Gross)	4,072,567,546	0	4,061,648,920	0	10,918,626
0799998. Reinsurance ceded	917,232,618		917,232,618		
0799999. Totals (Net)	3,155,334,928	0	3,144,416,302	0	10,918,626
9999999. Totals (Net) - Page 3, Line 1	90,106,110,874	8,069,134	74,360,095,163	0	15,737,946,576

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contacts in Column 2 that no longer contain a mortality risk are Life Insurance $.....0, Annuities $.....0, Supplementary Contracts with Life Contingencies $.....0, Accidental Death Benefits $.....0, Disability-Active Lives $.....0, Disablity-Disabled Lives $.....0, Miscellaneous Reserves, $.....0.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]

1.2 If not, state which kind is issued

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]

2.2 If not, state which kind is issued
Non-Participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
370

4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes [ ] No [X]
4.1 Amount of insurance: $.....
4.2 Amount of reserve: $.....
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during year: $.....

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $.....24,482,020

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: $.....33,457,341
Attach statement of methods employed in their valuation.
These reserves were run through the Triton valuation model without constant extra deaths and compared to the reported reserves (in 6.1) with constant extra deaths, also run through T

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: $.....8,295,095,867
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Contract Notional Value

7.3 State the amount of reserves established for this business: $.....0
7.4 Identify where the reserves are reported in the blank.
n/a (Stat Reserve = 0)

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: $.....
8.2 State the amount of reserves established for this business: $.....
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $.....3,966,289,951
9.2 State the amount of reserves established for this business: $.....3,863,754,359
9.3 Identify where the reserves are reported in the blank:
Exhibit 5B

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due To Change
LIFE CONTRACTS (Including supplementary contracts set up on a basis other than that used to determine benefits) (Exhibit 5)			
0100001. VM-21 Reserves	Actuarial Guideline 43	VM-21, PBR for Variable Annuities	(54,798,936)
0100002. Reinsurance Ceded	Actuarial Guideline 43	VM-21, PBR for Variable Annuities	(1,656,299)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(56,455,235)
9999999. Total (Column 4 only)			(56,455,235)

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	4,740,589					17,208					3,906,652	816,729	
2. Additional contract reserves (b)	135,225,512										74,702,676	60,518,960	3,876
3. Additional actuarial reserves - Asset/Liability analysis	0												
4. Reserve for future contingent benefits	0												
5. Reserve for rate credits	0												
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	139,966,101	0	0	0	0	17,208	0	0	0	0	78,609,328	61,335,689	3,876
8. Reinsurance ceded	115,129,610										53,793,921	61,335,689	
9. Totals (Net)	24,836,491	0	0	0	0	17,208	0	0	0	0	24,815,407	0	3,876
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	6,114,039,571										6,090,262,583	17,736,215	6,040,773
11. Additional actuarial reserves - Asset/Liability analysis	0												
12. Reserve for future contingent benefits	120,732												120,732
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	6,114,160,303	0	0	0	0	0	0	0	0	0	6,090,262,583	17,736,215	6,161,505
15. Reinsurance ceded	946,801,314										923,024,327	17,736,215	6,040,772
16. Totals (Net)	5,167,358,989	0	0	0	0	0	0	0	0	0	5,167,238,256	0	120,733
17. TOTALS (Net)	5,192,195,480	0	0	0	0	17,208	0	0	0	0	5,192,053,663	0	124,609
18. TABULAR FUND INTEREST	163,325,487										163,325,487		
DETAILS OF WRITE-INS													
0601.	0												
0602.	0												
0603.	0												
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.	0												
1302.	0												
1303.	0												
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	907,116,260		5,801,681	72,834,636	226,987,522	601,492,421
2. Deposits received during the year	223,306,253			16,892,671	15,561,370	190,852,212
3. Investment earnings credited to the account	24,812,259		276,424	3,041,414	8,415,647	13,078,774
4. Other net change in reserves	0					
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	320,612,982		7,200	17,983,588	29,801,321	272,820,873
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)	834,621,790	0	6,070,905	74,785,133	221,163,218	532,602,534
10. Reinsurance balance at the beginning of the year	(20,996,589)			23,632	21,720,697	(42,740,917)
11. Net change in reinsurance assumed	104,773,894			(11,872)	(36,950)	104,822,716
12. Net change in reinsurance ceded	711,648				711,648	
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	83,065,657	0	0	11,760	20,972,099	62,081,799
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13)	917,687,447	0	6,070,905	74,796,893	242,135,317	594,684,333

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	502,380										502,380
1.2 Reinsurance assumed	(2,689,948)								(2,689,948)		
1.3 Reinsurance ceded	503,426										503,426
1.4 Net	(2,690,994)	0	0	0	0	0	0	0	(2,689,948)	0	(1,046)
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct	4,872		4,872								
2.12 Reinsurance assumed	140,613		140,613								
2.13 Reinsurance ceded	0										
2.14 Net	145,485	0	(b) 145,485	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct	934,456,286	36,924	835,110,017	(3,513,757)	77,563		80,635,287	(800,760)	20,292,183		2,618,829
2.22 Reinsurance assumed	470,404,603		312,482,967	(48,277)			104,200,575		23,951,441		29,817,897
2.23 Reinsurance ceded	591,903,784		561,951,801				3,369,182		561,837		26,020,964
2.24 Net	812,957,105	36,924	(b) 585,641,183	(b) (3,562,034)	77,563	(b) 0	(b) 181,466,680	(800,760)	(b) 43,681,787	(b) 0	(b) 6,415,762
3. Incurred but unreported:											
3.1 Direct	271,933,912	9,000	113,845,500				128,183,587		28,362,455		1,533,370
3.2 Reinsurance assumed	421,300,202		265,392,082				129,259,482	227,604	24,317,937		2,103,097
3.3 Reinsurance ceded	230,972,567		210,812,759				15,753,383	227,604	1,518,852		2,659,969
3.4 Net	462,261,547	9,000	(b) 168,424,823	(b) 0	0	(b) 0	(b) 241,689,686	0	(b) 51,161,540	(b) 0	(b) 976,498
4. Totals:											
4.1 Direct	1,206,897,450	45,924	948,960,389	(3,513,757)	77,563	0	208,818,874	(800,760)	48,654,638	0	4,654,579
4.2 Reinsurance assumed	889,155,470	0	578,015,662	(48,277)	0	0	233,460,057	227,604	45,579,430	0	31,920,994
4.3 Reinsurance ceded	823,379,777	0	772,764,560	0	0	0	19,122,565	227,604	2,080,689	0	29,184,359
4.4 Net	1,272,673,143	(a) 45,924	(a) 754,211,491	(3,562,034)	77,563	0	(a) 423,156,366	(800,760)	92,153,379	0	7,391,214

(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 $.....186,319,981, Individual Annuities $.....0, Credit Life (Group and Individual) $.....0, and Group Life $.....437,753,534, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $.....5,167,238,256, Credit (Group and Individual) Accident and Health $.....0 and Other Accident and Health $.....120,732 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	6,081,322,192	409,124	4,075,101,147	459,963,338	14,075,986		547,996,400	130,647,096	787,523,147		65,605,954
1.2 Reinsurance assumed	3,210,104,269		1,377,027,677	4,087,021			629,179,417	836,338	1,087,560,688		111,413,128
1.3 Reinsurance ceded	3,996,737,419		3,147,497,988	68,729,425			604,327,070	836,337	16,889,159		158,457,440
1.4 Net	(d) 5,294,689,042	409,124	2,304,630,836	395,320,934	14,075,986	0	572,848,747	130,647,097	1,858,194,676	0	18,561,642
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,206,897,450	45,924	948,960,389	(3,513,757)	77,563	0	208,818,874	(800,760)	48,654,638	0	4,654,579
2.2 Reinsurance assumed	889,155,470	0	578,015,662	(48,277)	0	0	233,460,057	227,604	45,579,430	0	31,920,994
2.3 Reinsurance ceded	823,379,777	0	772,764,560	0	0	0	19,122,565	227,604	2,080,689	0	29,184,359
2.4 Net	1,272,673,143	45,924	754,211,491	(3,562,034)	77,563	0	423,156,366	(800,760)	92,153,379	0	7,391,214
3. Amounts recoverable from reinsurers Dec. 31, current year	55,524,713		45,901,012	2,269,329			104,919		5,193,021		2,056,432
4. Liability December 31, prior year:											
4.1 Direct	755,409,819	71,826	527,000,039	(2,523,821)	81,565		175,334,633	(709,888)	51,608,844		4,546,621
4.2 Reinsurance assumed	793,081,010		545,878,345	(51,063)			169,144,899		42,437,831		35,670,998
4.3 Reinsurance ceded	677,283,346		630,930,361				18,983,899		3,884,785		23,484,301
4.4 Net	871,207,483	71,826	441,948,023	(2,574,884)	81,565	0	325,495,633	(709,888)	90,161,890	0	16,733,318
5. Amounts recoverable from reinsurers Dec. 31, prior year	47,345,006		35,067,114	2,110,943			2,126,257		6,345,295		1,695,397
6. Incurred benefits:											
6.1 Direct	6,532,809,823	383,222	4,497,061,497	458,973,402	14,071,984	0	581,480,641	130,556,224	784,568,941	0	65,713,912
6.2 Reinsurance assumed	3,306,178,729	0	1,409,164,994	4,089,807	0	0	693,494,575	1,063,942	1,090,702,287	0	107,663,124
6.3 Reinsurance ceded	4,151,013,557	0	3,300,166,085	68,887,811	0	0	602,444,398	1,063,941	13,932,789	0	164,518,533
6.4 Net	5,687,974,995	383,222	2,606,060,406	394,175,398	14,071,984	0	672,530,818	130,556,225	1,861,338,439	0	8,858,503

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....265,020 in Line 1.1, $.....265,020 in Line 1.4, $.....265,020 in Line 6.1 and $.....265,020 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....4,940,016 in Line 1.1, $.....4,940,016 in Line 1.4, $.....4,940,016 in Line 6.1 and $.....4,940,016 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 $.....0 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
2. Stocks (Schedule D):			
2.1 Preferred stocks			0
2.2 Common stocks	139,101,228	272,660,587	133,559,359
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			0
3.2 Other than first liens			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			0
4.2 Properties held for the production of income			0
4.3 Properties held for sale			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			0
6. Contract loans	1,360,733	2,024,933	664,200
7. Derivatives (Schedule DB)			0
8. Other invested assets (Schedule BA)		8,242,484	8,242,484
9. Receivables for securities			0
10. Securities lending reinvested collateral assets (Schedule DL)			0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	140,461,961	282,928,004	142,466,043
13. Title plants (for Title insurers only)			0
14. Investment income due and accrued	548,032	4,937,113	4,389,081
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	58,877,305	54,608,960	(4,268,345)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			0
16.2 Funds held by or deposited with reinsured companies			0
16.3 Other amounts receivable under reinsurance contracts			0
17. Amounts receivable relating to uninsured plans			0
18.1 Current federal and foreign income tax recoverable and interest thereon			0
18.2 Net deferred tax asset	423,951,677	469,432,665	45,480,988
19. Guaranty funds receivable or on deposit			0
20. Electronic data processing equipment and software	192,790,621	177,878,490	(14,912,132)
21. Furniture and equipment, including health care delivery assets	115,140,533	125,610,029	10,469,496
22. Net adjustment in assets and liabilities due to foreign exchange rates			0
23. Receivables from parent, subsidiaries and affiliates			0
24. Health care and other amounts receivable			0
25. Aggregate write-ins for other-than-invested assets	72,071,863	65,850,771	(6,221,092)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,003,841,992	1,181,246,031	177,404,039
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28. TOTALS (Lines 26 and 27)	1,003,841,992	1,181,246,031	177,404,039

DETAILS OF WRITE-INS

1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Miscellaneous receivables & prepaid items	72,071,863	63,585,248	(8,486,615)
2502. Other receivables related to investments		2,265,523	2,265,523
2503.			0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	72,071,863	65,850,771	(6,221,092)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Lincoln National Life Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Indiana Department of Insurance ("the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Indiana for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Indiana 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 Indiana. The state has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, the Department determines universal life ("UL") reserves based on the Indiana UL Method for some blocks. NAIC SAP prescribes the use of UL Model reserves. The Department also specifies a more conservative valuation interest rate for the On Benefit Single Premium Immediate Annuities ("SPIAs") than required by NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Indiana is shown below.

NET INCOME	SSAP #	F/S Page	F/S Line #	2020	2019
(1) The Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 104,882,359	$ 398,889,924
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
UL reserves calculated on Indiana UL method	51	4	19	(10,237,295)	(12,590,579)
Conservative valuation interest rate for On Benefit SPIAs	51	4	19	4,861,026	5,174,460
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Derivative instruments and Equity indexed reserves	86, 51R	2, 3	7, 1	83,728,777	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 26,529,851	$ 406,306,043
SURPLUS					
(5) The Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 8,503,434,945	$ 8,154,527,398
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
UL reserves calculated on Indiana UL method	51	3	1	13,567,410	23,804,705
Conservative valuation interest rate for On Benefit SPIAs	51	3	1	(42,273,980)	(47,135,006)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Derivative instruments and Equity indexed reserves	86, 51R	2, 3	7, 1	(100,003,089)	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 8,632,144,604	$ 8,177,857,699

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Reserves for losses and unearned premiums ceded to reinsurers have been reported as reductions of related reserves.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to the actual experience and expected future level of interest, mortality, persistency, morbidity, and expense experience and judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

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

(2) Bonds, not backed by other loans, that have been rated 1-5 by the Securities Valuation Office ("SVO") of the NAIC are stated at amortized cost using the scientific method of amortization. Bonds in or near default (rating of 6) are reported at lower of amortized cost or fair value.

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

(4) Preferred stocks are reported based on the quality rating of the security as assigned by the SVO. Preferred stocks with highest-quality, high-quality or medium-quality ratings (1-3) are stated at amortized cost. All other preferred stocks (ratings of 4-6) are reported at lower of amortized cost or fair value.

(5) Mortgage loans on real estate are stated at the unpaid principal balance, net of valuation allowance.

(6) Loan-backed securities are stated at either amortized cost or the lower of: (1) amortized cost, (2) fair value or (3) present value of cash flows expected to be collected, discounted at the securities' effective interest rate. Prepayment assumptions for loan-backed bonds and structured securities were obtained from third party vendors. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value loan-backed securities. Loan-backed securities meeting certain requirements are valued prospectively in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 43 - Revised, *Loan-Backed and Structured Securities* ("SSAP 43R").

(7) The Company accounts for investments in subsidiaries, controlled or affiliated companies using the statutory equity of the subsidiary if the entity is an insurance company. All non-insurance entities are carried at the Generally Accepted Accounting Principles ("GAAP") equity of the investee.

(8) The Company carries all investments in Joint Ventures, Partnerships and Limited Liability Companies using the equity method.

(9) The Company uses derivative instruments to manage a variety of interest rate risks, equity market risks, credit risks and foreign currency exchange risks that are embedded in the Company's investment portfolios and product liabilities. All of the Company's derivative instruments are accounted for in accordance with SSAP No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions* ("SSAP 86"). The Company categorizes derivatives into a three-level hierarchy, based on the priority of the inputs to their respective valuation technique. A description of the associated accounting for these derivative instruments is discussed below.

All of the Company's derivative instruments are recognized as either assets or liabilities on the Company's balance sheet at estimated fair value or amortized cost, depending on whether the derivative is an economic hedge or a qualifying hedge, respectively. The accounting for changes in the estimated fair value for a derivative instrument depends on whether it has been designated and qualifies as part of a hedging relationship. For those derivative instruments that are designated and qualify as hedging instruments, the Company designates the hedging instrument based upon the exposure being hedged: as a cash flow hedge or a fair value hedge. Moreover, the income settlements of the designated and qualifying derivative are recorded consistently with how the income settlements of the hedged asset, liability or forecasted transaction are recorded. For those derivative instruments not designated as hedging instruments, but that are economic hedges, the changes in fair value are recognized in unrealized gain (loss) within surplus. Call option derivative assets that hedge the growth in interest credited to the hedged policy as a direct result of changes in the related indices are recorded at amortized cost.

Upon termination of a derivative that qualified for hedge accounting, the gain or loss shall adjust the basis of the hedged item and be recognized in income in a manner that is consistent with the hedged item. Upon termination of economic hedges, the associated gain or loss is recognized through income.

Derivative instruments that are designated and qualify as cash flow hedges demonstrate a high correlation between the changes in the value of the underlying derivatives' cash flows and changes in the value of the cash flows being hedged at both inception of the hedge and throughout the hedge period. Derivative instruments that are designated and qualify as fair value hedges demonstrate a high correlation between the changes in fair value of the underlying derivative and the changes in fair value of the hedged item at both inception of the hedge and throughout the hedge period. Should such criteria not be met, the value of the derivative is recognized in unrealized gain (loss) within surplus.

All derivatives are recorded on Page 2, line 7, or Page 3, line 24.08, "Derivatives" on the balance sheet.

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

(11) Reserves for losses and loss adjustment expenses represent the estimated ultimate net cost of all reported and unreported losses incurred through December 31. The reserves for losses and loss adjustment expenses are estimated using individual case-basis valuations and statistical analyses. Those estimates are subject to the effects of trends in loss severity and frequency. Considerable variability is inherent in such estimates. The estimates are continually reviewed and adjusted as necessary as experience develops or new information becomes known. Such adjustments are included in current operations.

(12) There was no change in the capitalization policy for 2020.

(13) Not applicable.

D. Going Concern

There are no conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

In 2019, the NAIC adopted final revisions to the Valuation Manual (VM-21), Actuarial Guideline 43 ("AG 43"), and risk-based capital instructions to implement a new variable annuity statutory framework effective January 1, 2020. Changes include: (i) aligning economically-focused hedge assets with liability valuations; (ii) reforming standard scenarios for AG 43 and C3 Phase II; and (iii) standardizing capital market assumptions and aligning total asset requirements and reserves. The resulting cumulative effect is included on Page 4 line 43.

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Indiana. Effective March 31, 2020, the Company had obtained a permitted practice to (1) account for call option derivative assets that hedge the growth in interest credited to the hedged policy as a direct result of changes in the related indices at amortized cost; (2) to determine indexed annuity reserve calculations based on the Guideline 35 Reserve and the indexed life reserve calculation based on Guideline 36 Reserve assuming the market value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

3. Business Combinations and Goodwill

The Company purchased 100% interest of Liberty Life Assurance Company of Boston (now known as Lincoln Life Assurance Company of Boston) on May 1, 2018. Lincoln Life Assurance Company of Boston is licensed in 50 states and sells individual life, annuities, group life and group accident and health products.

The transaction was accounted for as a statutory purchase, and reflects the following:

Purchased Entity	Acquisition date	Cost of acquired entity	Original amount of admitted goodwill	Admitted goodwill as of the reporting date	Amount of goodwill amortized during the reporting period	Admitted goodwill as a % of SCA BACV
Lincoln Life Assurance Company of Boston	5/1/2018	$ 1,516,613,953	$ 799,602,317	$ 684,828,535	$ 111,416,407	15%

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2020 were:
Farm loans – None; City loans – 9.18% and 2.25%; and Purchase money mortgages – None.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages was: 95.02%.

(3) Not applicable.

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ 253,822,314	$ -	$ 14,001,814,579	$ -	$ 14,255,636,893
(b) 30-59 Days Past Due	-	-	8,139,952	-	3,729,944	-	11,869,896
(c) 60-89 Days Past Due	-	-	2,448,662	-	-	-	2,448,662
(d) 90-179 Days Past Due	-	-	15,613,711	-	-	-	15,613,711
(e) 180+ Days Past Due	-	-	-	-	-	-	-
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	-	-	-	-	-	-	-
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ 846,739,239	$ -	$ 846,739,239
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ 116,558,635	$ -	$ 13,020,181,850	$ -	$ 13,136,740,485
(b) 30-59 Days Past Due	-	-	5,659,105	-	-	-	5,659,105
(c) 60-89 Days Past Due	-	-	607,940	-	-	-	607,940
(d) 90-179 Days Past Due	-	-	134,162	-	-	-	134,162
(e) 180+ Days Past Due	-	-	-	-	-	-	-
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	-	-	-	-	-	-	-
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ 701,034,855	$ -	$ 701,034,855

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1.With Allowance for Credit Losses	$ -	$ -	$ 8,727,021	$ -	$ -	$ -	$ 8,727,021
2.No Allowance for Credit Losses	-	-	-	-	-	-	-
3.Total (1 + 2)	$ -	$ -	$ 8,727,021	$ -	$ -	$ -	$ 8,727,021
4.Subject to a Participant or Co-Lender Mortgage Loans Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1.With Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2.No Allowance for Credit Losses	-	-	-	-	-	-	-
3.Total (1 + 2)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4.Subject to a Participant or Co-Lender Mortgage Loans Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$ -	$ -	$ 3,657,831	$ -	$ -	$ -	$ 3,657,831
2. Interest Income Recognized	-	-	84,509	-	-	-	84,509
3. Recorded Investments on Nonaccrual Status	-	-	-	-	-	-	-
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	-	-	-	-	-	-	-
b. Prior Year							
1. Average Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Interest Income Recognized	-	-	-	-	-	-	-
3. Recorded Investments on Nonaccrual Status	-	-	-	-	-	-	-
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	-	-	-	-	-	-	-

(7) Allowance for Credit Losses:

	2020	2019
a. Balance at beginning of period	$ -	$ -
b. Additions charged to operations	405,965	-
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	-	-
e. Balance at end of period	$ 405,965	$ -

(8) The Company did not derecognize any mortgage loans as a result of foreclosure.

(9) The Company recognizes interest income on impaired loans upon receipt.

B. Debt Restructuring – Not applicable.

C. Reverse Mortgages – Not applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed securities were obtained from third party vendors. These assumptions are consistent with the current interest rate and economic environment.

(2) Not applicable.

(3) The loan-backed securities held by the Company for which an other-than-temporary impairment ("OTTI") was recognized during the year ended December 31, 2020 where the present value of projected cash flows to be collected are less than the amortized cost basis of the securities are as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows at Time of OTTI	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
073879T24	$ 909,238	$ 900,012	$ 9,226	$ 900,012	$ 788,756	3/31/20
16162TU53	471	2	469	2	2	3/31/20
16162YAH8	2,745,486	2,715,035	30,451	2,715,035	2,279,082	3/31/20
362334BR4	3,461,736	3,407,760	53,976	3,407,760	2,878,941	3/31/20
61750YAH2	7,886,371	7,882,317	4,054	7,882,317	6,534,517	3/31/20
759950FZ6	2,928,189	2,915,845	12,344	2,915,845	2,410,066	3/31/20
073879T24	881,983	846,568	35,415	846,568	824,404	6/30/20
12543RAX7	1,689,405	1,659,230	30,175	1,659,230	1,630,111	6/30/20
12667GSB0	4,861,735	4,764,624	97,111	4,764,624	4,763,729	6/30/20
12668ACP8	6,505,035	6,453,051	51,984	6,453,051	6,505,658	6/30/20
12668AUU7	2,651,343	2,632,409	18,934	2,632,409	2,635,025	6/30/20
16162YAH8	2,679,347	2,577,406	101,941	2,577,406	2,387,642	6/30/20
16163HAG6	3,283,245	3,280,989	2,256	3,280,989	3,454,615	6/30/20
170255AS2	567,637	565,141	2,496	565,141	565,141	6/30/20
17310DAS9	34,296	3	34,293	3	3	6/30/20
22540VG71	417,849	416,855	994	416,855	423,049	6/30/20
25150XAA0	1,396,517	1,394,118	2,399	1,394,118	1,359,153	6/30/20
362334BR4	3,283,467	3,188,795	94,672	3,188,795	2,998,985	6/30/20
45660LK57	2,463,285	2,440,238	23,047	2,440,238	2,440,238	6/30/20
45661SAA1	1,612,165	1,592,879	19,286	1,592,879	1,561,485	6/30/20
46629AAB7	702,760	686,510	16,250	686,510	675,362	6/30/20
46629SAC6	3,528,546	3,509,367	19,179	3,509,367	3,511,746	6/30/20
61750YAH2	7,749,310	7,220,671	528,639	7,220,671	6,902,036	6/30/20
75116CAA4	252,797	248,355	4,442	248,355	248,327	6/30/20
75116CAM8	253,442	252,588	854	252,588	252,555	6/30/20
759950FZ6	2,896,093	2,825,529	70,564	2,825,529	2,797,048	6/30/20
76112HAA5	447,083	299,670	147,413	299,670	299,670	6/30/20
80382SBP2	11,876	-	11,876	-	-	6/30/20
81441PBK6	66,609	65,624	985	65,624	58,657	6/30/20
81744HAD5	1,402,455	1,369,559	32,896	1,369,559	1,369,407	6/30/20
863579YR3	1,620,847	1,588,002	32,845	1,588,002	1,587,674	6/30/20
863579ZL5	6,460,368	6,365,949	94,419	6,365,949	6,169,589	6/30/20
92927BAA0	6,545,750	6,455,596	90,154	6,455,596	6,435,714	6/30/20
93934FQP0	2,161,468	2,154,536	6,932	2,154,536	2,140,909	6/30/20
94984NAA0	265,170	254,924	10,246	254,924	277,351	6/30/20
94985JCA6	661,709	644,534	17,175	644,534	669,622	6/30/20
81441PBK6	65,624	65,330	294	65,330	60,141	9/30/20
863579ZL5	6,002,543	5,966,188	36,355	5,966,188	5,943,202	9/30/20
12543RAX7	1,597,350	1,568,933	28,417	1,568,933	1,539,800	9/30/20
16162YAH8	2,575,983	2,511,408	64,575	2,511,408	2,451,831	9/30/20
170257AJ8	1,130,087	1,118,668	11,419	1,118,668	1,033,654	9/30/20
25151TAC4	2,700,934	2,691,949	8,985	2,691,949	2,475,558	9/30/20
45660LK57	2,359,397	2,346,856	12,541	2,346,856	2,357,020	9/30/20
45661SAA1	1,499,635	1,497,418	2,217	1,497,418	1,499,066	9/30/20
46629AAB7	531,007	524,191	6,816	524,191	547,428	9/30/20
76112HAA5	282,116	281,899	217	281,899	283,295	9/30/20
93935EAC8	2,952,963	2,886,911	66,052	2,886,911	2,784,436	9/30/20
93935EAG9	5,806,883	5,684,819	122,064	5,684,819	5,568,962	9/30/20
81441PBK6	65,331	61,423	3,908	61,423	40,561	12/31/20
12543RAX7	1,482,129	1,474,834	7,295	1,474,834	1,435,253	12/31/20
170257AJ8	1,081,584	1,061,904	19,680	1,061,904	1,031,001	12/31/20
17310DAS9	148,864	4	148,860	4	4	12/31/20
25151TAC4	2,578,284	2,514,995	63,289	2,514,995	2,389,250	12/31/20
362334BR4	3,030,426	2,823,864	206,562	2,823,864	2,825,074	12/31/20
93935EAC8	2,910,988	2,829,451	81,537	2,829,451	2,713,082	12/31/20
93935EAG9	5,557,481	5,463,121	94,360	5,463,121	5,527,383	12/31/20
Total			$ 2,695,835			

(4) The following table shows gross unrealized losses and fair values of loan-backed securities aggregated by the length of time that individual securities have been in a continuous unrealized loss position:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	30,302,297
2. 12 months or longer	$	22,252,000

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

1. Less than 12 months	$	1,434,905,483
2. 12 months or longer	$	540,864,406

(5) The factors considered by the Company in determining whether impairments of loan-backed securities are other-than-temporary include (1) the probability of the collection of all contractual cash flows, (2) the significance of a decline in fair value, (3) the Company's intent to sell the investment, (4) the Company's intent and ability to retain the investment for a period of time sufficient to recover the amortized cost, (5) the duration of a decline in fair value, and (6) fundamental analysis of the liquidity, business prospects and overall financial condition of the issuer.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) For securities lending transactions, Company policy requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned to be received when the transaction is executed. The Company values collateral daily and maintains collateral at least equal to the 100% and 102% of the fair value of the domestic and foreign securities loaned.

(2) Not applicable.

(3) Collateral Received

a. Aggregate Amount of Collateral Received

1. Securities Lending	Fair Value
(a) Open	$ 115,457,952
(b) 30 days or less	-
(c) 31 to 60 days	-
(d) 61 to 90 days	-
(e) Greater than 90 days	-
(f) Sub-total	$ 115,457,952
(g) Securities received	-
(h) Total collateral received	$ 115,457,952

2. Dollar Repurchase Agreement	Fair Value
(a) Open	$ -
(b) 30 days or less	-
(c) 31 to 60 days	-
(d) 61 to 90 days	-
(e) Greater than 90 days	-
(f) Sub-total	$ -
(g) Securities received	-
(h) Total collateral received	$ -

b. The fair value of collateral received is $115,457,952. As of December 31, 2020 no portion of that collateral has been sold or repledged.

c. The Company receives collateral consisting of cash from the repurchase agreements and the securities lending transactions. Cash received is invested in securities or used for general corporate purposes.

(4) Not applicable.

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. Securities Lending	Amortized Cost	Fair Value
(a) Open	$ 115,457,952	$ 115,457,952
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) 91 to 120 days	-	-
(f) 121 to 180 days	-	-
(g) 181 to 365 days	-	-
(h) 1 to 2 years	-	-
(i) 2 to 3 years	-	-
(j) Greater than 3 years	-	-
(k) Sub-total	$ 115,457,952	$ 115,457,952
(l) Securities received	-	-
(m) Total collateral received	$ 115,457,952	$ 115,457,952

2. Dollar Repurchase Agreement	Amortized Cost	Fair Value
(a) Open	$ -	$ -
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) 91 to 120 days	-	-
(f) 121 to 180 days	-	-
(g) 181 to 365 days	-	-
(h) 1 to 2 years	-	-
(i) 2 to 3 years	-	-
(j) Greater than 3 years	-	-
(k) Sub-total	$ -	$ -
(l) Securities received	-	-
(m) Total collateral received	$ -	$ -

b. The Company generally invests securities lending collateral in overnight money market funds or securities with maturities of less than 1 year. The Company has access to multiple sources of untapped liquidity to draw upon to enable the return of the securities lending collateral. In addition, the securities lending collateral received is less than 1% of admitted assets and securities could be sold, if needed.

(6) Not applicable.

(7) The Company has no security lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing.

(1) For repurchase agreements, Company policy requires a minimum of 95% of the fair value of the securities sold to be maintained as collateral. The collateral is valued daily and is invested with other general account cash. The Company has access to multiple sources of untapped liquidity to draw upon to enable the return of the repurchase collateral. In addition, the repurchase collateral received is less than 1% of admitted assets and securities could be sold, if needed.

(2) Type of Repo Trades Used

The Company did not use bilateral or tri-party trades in 2020.

(3) Original (Flow) & Residual Maturity

Not applicable.

(4) Counterparty, Jurisdiction and Fair Value

Not applicable.

(5) Securities "Sold" under Repo - Secured Borrowing

Not applicable.

(6) Securities Sold under Repo - Secured Borrowing by NAIC Designation

Not applicable.

(7) Collateral Received - Secured Borrowing

Not applicable.

(8) Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

Not applicable.

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

Not applicable.

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

Not applicable.

(11) Liability to Return Collateral - Secured Borrowing (Total)

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For reverse repurchase agreements, Company policy requires a minimum of 102% of the fair value of the securities purchased to be maintained as collateral. The collateral is valued daily. The Company has access to multiple sources of untapped liquidity to draw upon to enable the return of the collateral. In addition, the reverse repurchase collateral received is less than 1% of admitted assets and securities could be sold, if needed.

(2) Type of Repo Trades Used

The Company did not use bilateral or tri-party trades in 2020.

(3) Original (Flow) & Residual Maturity

Not applicable.

(4) Counterparty, Jurisdiction and Fair Value

Not applicable.

(5) Securities "Acquired" under Repo – Secured Borrowing

Not applicable.

(6) Securities Acquired under Repo – Secured Borrowing by NAIC Designation

Not applicable.

(7) Collateral Pledged – Secured Borrowing

Not applicable.

(8) Allocation of Aggregate Collateral by Remaining Contractual Maturity

Not applicable.

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

Not applicable.

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.

J. Real Estate

(1) Not applicable.

(2) The Company has entered in to a contract to sell the property at Washington Point in AZ. The contract provides for a purchase price of $15,475,868, subject to a potential holdback for soil remediation due to historical uses of the property. The outside date for closing is March 3, 2022 due to the length of time expected for the buyer to complete the rezoning process.

(3) Not applicable.

(4) Not applicable.

(5) Not applicable.

K. Low-Income Housing Tax Credits ("LIHTC")

(1) The Company does not have any years of remaining unexpired tax credits and the required holding periods for the LIHTC investments are between 9 and 21 years.

(2) The Company recognized LIHTC and other tax benefits of $1,066,000 and $1,775,519 for the years ended December 31, 2020 and 2019, respectively.

(3) The Company's balance for the investment recognized was $6,811,786 and $12,753,588 as of December 31, 2020 and 2019, respectively.

(4) The Company had one LIHTC property under regulatory review and is working towards resolution of the outstanding issues at December 31, 2020.

(5) The Company's LIHTC investments do not exceed 10% of its total admitted assets.

(6) The Company did not recognize any impairment write-downs on its LIHTC investments.

(7) The Company did not have any write-downs or make any reclassifications during the year resulting from forfeiture or ineligibility of tax credit.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account ("G/A")	G/A Supporting Separate Account ("S/A") Activity (a)	Total (S/A) Restricted Assets	(S/A) Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	-%	-%
b. Collateral held under security lending agreements	115,457,952	-	-	-	115,457,952	114,089,487	1,368,465	-	115,457,952	0.04	0.04
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	-	-
e. Subject to dollar repurchase	-	-	-	-	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	-	-	-	-
i. FHLB capital stock	194,850,000	-	-	-	194,850,000	172,350,000	22,500,000	-	194,850,000	0.07	0.07
j. On deposit with states	42,034,152	-	-	-	42,034,152	41,707,982	326,170	-	42,034,152	0.01	0.01
k. On deposit with other regulatory	-	-	-	-	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	4,633,320,316	-	-	-	4,633,320,316	5,264,083,669	(630,763,353)	-	4,633,320,316	1.57	1.57
m. Pledged as collateral not captured in other categories	125,056,851	-	-	-	125,056,851	197,389,870	(72,333,019)	-	125,056,851	0.04	0.04
n. Other restricted assets	-	-	-	-	-	-	-	-	-	-	-
o. Total Restricted Assets	$ 5,110,719,271	$ -	$ -	$ -	$ 5,110,719,271	$ 5,789,621,008	$ (678,901,737)	$ -	$ 5,110,719,271	1.73%	1.73%

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 5 divided by Asset Page, Column 3, Line 28

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total (G/A)	G/A Supporting (S/A) Activity (a)	Total (S/A) Restricted Assets	(S/A) Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged under collateral borrowing arrangements	$ 21,898,804	$ -	$ -	$ -	$ 21,898,804	$ 22,201,457	$ (302,653)	$ 21,898,804	0.01%	0.01%
Pledged under Derivative Instruments	103,158,047	-	-	-	103,158,047	175,188,413	(72,030,366)	103,158,047	0.03	0.03
Total (c)	$ 125,056,851	$ -	$ -	$ -	$ 125,056,851	$ 197,389,870	$ (72,333,019)	$ 125,056,851	0.04%	0.04%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

(3) Not applicable.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

		1	2	3	4
Collateral Assets		Book / Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets **
General Account:					
a.	Cash, Cash Equivalents and Short-Term Investments	$ 115,457,952	$ 115,457,952	0.09%	0.09%
b.	Schedule D, Part 1	3,131,045,519	3,726,123,263	2.51	2.53
c.	Schedule D, Part 2, Section 1	-	-	-	-
d.	Schedule D, Part 2, Section 2	-	-	-	-
e.	Schedule B	-	-	-	-
f.	Schedule A	-	-	-	-
g.	Schedule BA, Part 1	-	-	-	-
h.	Schedule DL, Part 1	-	-	-	-
i.	Other	-	-	-	-
j.	Collateral Assets	$ 3,246,503,471	$ 3,841,581,215	2.60%	2.62%
Separate Account:					
k.	Cash, Cash Equivalents and Short-Term Investments	-	-	-%	-%
l.	Schedule D, Part 1	-	-	-	-
m.	Schedule D, Part 2, Section 1	-	-	-	-
n.	Schedule D, Part 2, Section 2	-	-	-	-
o.	Schedule B	-	-	-	-
p.	Schedule A	-	-	-	-
q.	Schedule BA, Part 1	-	-	-	-
r.	Schedule DL, Part 1	-	-	-	-
s.	Other				
t.	Collateral Assets	$ -	$ -	0.00%	0.00%

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

		1	2
		Amount	% of Liability to Total Liabilities *
u.	Recognized Obligation to Return Collateral Asset (General Account)	$ 7,166,953,102	6.23%
v.	Recognized Obligation to Return Collateral Asset (Seperate Account)		

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Assets	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
Derivative Instruments	$ 10,272,991,979	$ (6,787,944,531)	$ 3,485,047,448
Liabilities			
Derivative Instruments	$ 7,164,285,080	$ (6,787,944,531)	$ 376,340,549

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	-	1	$ -	$ 16,049,422	$ -	$ 15,262,700
(2) LB&SS - AC	4	4	3,520,583	24,006	3,445,019	21,652
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	4	5	$ 3,520,583	$ 16,073,428	$ 3,445,019	$ 15,284,352

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPs	79	31
(2) Aggregate amount of investment income	$ 38,020,318	$ 4,842,619

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in Joint Ventures, Partnerships and Limited Liability Companies that exceeded 10% of the Company's admitted assets.

B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

7. Investment Income

A. Due and accrued income was excluded from investment income on the following basis:

(1) Mortgage Loans - On loans in foreclosure or delinquent more than one year or where collection of interest is uncertain.

(2) All Other Investments - Amounts considered probable of collection, but that are over 90 days past due.

B. The Company had $548,032 of due and accrued income excluded from investment income as of December 31, 2020.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86—Derivatives*

(1) The Company maintains an overall risk management strategy that incorporates the use of derivative instruments to minimize significant unplanned fluctuations in earnings that are caused by interest rate risks, equity market risks, credit risks and foreign currency exchange risks. The Company assesses these risks by continually identifying and monitoring changes in our exposures that may adversely affect expected future cash flows and by evaluating hedging opportunities.

Derivative activities are monitored by various management committees. The committees are responsible for overseeing the implementation of various hedging strategies that are developed through the analysis of financial simulation models and other internal and industry sources. The resulting hedging strategies are incorporated into our overall risk management strategies.

The Company is also exposed to credit loss in the event of non-performance by the Company's counterparties on various derivative contracts. The credit risk associated with such agreements is minimized by purchasing such agreements from financial institutions with long-standing, superior performance records. Additionally, the Company maintains a policy of requiring all derivative contracts to be governed by an International Swaps and Derivatives Association ("ISDA") Master agreement. The Company is required to maintain minimum ratings as a matter of routine practice in negotiating ISDA agreements. Under some ISDA agreements, the Company has agreed to maintain certain financial strength or claims-paying ratings. A downgrade below these levels could result in termination of derivative contacts, at which time any amounts payable by the Company would be dependent on the market value of the underlying derivative contracts.

In certain transactions, the Company and its counterparties have entered into collateral support agreements requiring either party to post collateral when net exposures exceed pre-determined thresholds. These thresholds vary by counterparty and credit rating. The amount of such exposure is essentially the net replacement cost or market value less collateral held for such agreements with each counterparty if the net market value is in the Company's favor. Moreover, as the value of a derivative asset declines (or increases), the collateral required to be posted by the Company's counterparties would also decline (or increase). Likewise, when the value of a derivative liability declines (or increases), the collateral the Company is required to post to the Company's counterparties would also decline (or increase). The Company did not have any exposure as of December 31, 2020.

Financial Reform Legislation

The Dodd-Frank Wall Street Reform and Consumer Protection Act ("Dodd-Frank Act") was signed in July 2010. This wide-ranging legislation requires substantial reform of the financial services industry and financial products. A number of final rules have been adopted, but the rulemaking process still remains incomplete. Additionally, the future of this legislation continues to be in question due to the new administration currently in office. Consequently, the Company remains unable to predict at this time the manner and the extent to which financial markets in general, or the Company's business, financial condition and results of operations, may be affected.

(2) The following instruments are economic hedges unless otherwise noted and include:

Interest Rate Contracts

Forward-Starting Interest Rate Swaps

The Company uses forward-starting interest rate swaps designated and qualifying as cash flow hedges to hedge the Company's exposure to interest rate fluctuations related to the forecasted purchase of certain assets.

The Company also uses forward-starting interest rate swaps to hedge the interest rate exposure within our life products related to the forecasted purchases of certain assets.

Interest Rate Cap Corridors

The Company uses interest rate cap corridors to provide a level of protection from the effect of rising interest rates for certain life insurance products and annuity contracts. Interest rate cap corridors involve purchasing an interest rate cap at a specific cap rate and selling an interest rate cap with a higher cap rate. For each corridor, the amount of quarterly payment, if any, is determined by the rate at which the underlying index rate resets above the original capped rate. The corridor limits the benefit the purchaser can receive as the related interest rate index rises above the higher capped rate. There is no additional liability to the Company other than the purchase price associated with the interest rate cap corridor.

Interest Rate Futures

The Company uses interest rate futures contracts to hedge the liability exposure on certain options in variable annuity products. These futures contracts require payment between the Company's counterparty and the Company on a daily basis for changes in the futures index price.

Interest Rate Swap Agreements

The Company uses interest rate swap agreements to hedge the liability exposure on certain options in variable annuity products.

The Company also uses interest rate swap agreements designated and qualifying as cash flow hedges to hedge the interest rate risk of floating-rate bond coupon payments by replicating a fixed-rate bond.

Finally, the Company uses interest rate swap agreements designated and qualifying as fair value hedges to hedge against changes in the fair value of certain fixed maturity securities due to interest rate risks.

Reverse Treasury Locks

The Company uses reverse treasury locks, which are designated and qualifying as cash flow hedges to hedge the interest rate exposure related to the anticipated purchase of fixed rate securities or the anticipated future cash flows of floating rate fixed maturity securities due to changes in interest rates.

Foreign Currency Contracts

Currency Futures

The Company uses currency futures to hedge foreign currency exchange risk associated with certain options in variable annuity products. Currency futures exchange one currency for another at a specified date in the future at a specified exchange rate.

Foreign Currency Swaps

The Company uses foreign currency swaps to hedge the foreign currency exchange risk of investments in fixed maturity securities denominated in foreign currencies. A foreign currency swap is a contractual agreement to exchange the currencies of two different countries at a specified rate of exchange in the future.

We also use foreign currency swaps designated and qualifying as cash flow hedges to hedge foreign exchange risk of investments in fixed maturity securities denominated in foreign currencies.

Foreign Currency Forwards

We use foreign currency forwards to hedge foreign exchange risk of investments in fixed maturity securities denominated in foreign currencies. A foreign currency forward is a contractual agreement to exchange one currency for another at specified dates in the future at a specified current exchange rate.

Equity Market Contracts

Call Options Based on the S&P 500 and Other Indices

The Company uses call options to hedge the liability exposure on certain options in variable annuity products.

The Company's indexed annuity and IUL contracts to permit the holder to elect an interest rate return or an equity market component, where interest credited to the contracts is linked to the performance of the Standard & Poor's 500 Index ("S&P 500") or other indices. Contract holders may elect to rebalance index options at renewal dates. At the end of each indexed term, which can be up to 6 years, we have the opportunity to re-price the indexed component by establishing participation rates, caps, spreads and specified rates, subject to contractual guarantees. The Company uses call options that are highly correlated to the portfolio allocation decisions of our contract holders, such that we are economically hedged with respect to equity returns for the current reset period.

Consumer Price Index Swaps

The Company uses consumer price index swaps to hedge the liability exposure on certain options in fixed annuity products. Consumer price index swaps are contracts entered into at no cost and whose payoff is the difference between the consumer price index inflation rate and the fixed rate determined as of inception.

Equity Futures

The Company uses equity futures contracts to hedge the liability exposure on certain options in variable annuity products. These futures contracts require payment between the Company's counterparty and the Company on a daily basis for changes in the futures index price.

Put Options

The Company uses put options to hedge the liability exposure on certain options in variable annuity products. Put options are contracts that require counterparties to pay the Company at a specified future date the amount, if any, by which a specified equity index is less than the strike rate stated in the agreement, applied to a notional amount.

Total Return Swaps

The Company uses total return swaps to hedge the liability exposure on certain options in the Company's variable annuity products.

In addition, the Company uses total return swaps to hedge a portion of the liability related to the Company's deferred compensation plans. The Company receives the total return on a portfolio of indexes and pays a floating rate of interest.

Credit Contracts

Credit Default Swaps – Buying Protection

The Company uses credit default swaps to hedge the liability exposure on certain options in variable annuity products.

The Company buys credit default swaps to hedge against a drop in bond prices due to credit concerns of certain bond issuers. A credit default swap allows the Company to put the bond back to the counterparty at par upon a default event by the bond issuer. A default event is defined as bankruptcy, failure to pay, obligation acceleration, or restructuring.

Credit Default Swaps – Selling Protection

The Company uses credit default swaps to hedge the liability exposure on certain options in variable annuity products.

The Company sells credit default swaps to offer credit protection to contract holders and investors. The credit default swaps hedge the contract holders and investors against a drop in bond prices due to credit concerns of certain bond issuers. A credit default swap allows the investor to put the bond back to the Company at par upon a default event by the bond issuer. A default event is defined as bankruptcy, failure to pay, obligation acceleration or restructuring. Credit default swaps were sold to replicate a particular debt security in the Company's investment portfolio, rather than purchasing the security in the open market. These swaps are accounted and reported as Replicated (Synthetic Asset) transactions and changes in the value of the swaps are recorded in surplus.

Refer to 1.C.(9) for further information.

(3) Refer to Footnote 1.C.(9).

(4) The Company has put option agreements where the premium is not paid until the original maturity of the contract. See 8.A.(8) below for additional information.

(5) Not applicable.

(6) In certain instances, the Company discontinues hedge accounting when call options on hedged transactions are executed by the issuer. For the years ended December 31, 2020 and 2019, there were net unrealized gains/(losses) of $(3,279,885) and $(2,331,024) respectively, related to discontinued fair value hedges.

(7) Derivatives accounted for as cash flow hedges of a forecasted transaction:

a. As of December 31, 2020, the latest maturity date for which the Company was hedging the Company's exposure to the variability in future cash flows related to a forecasted transaction was March 2022. For the years ended December 31, 2020 and 2019, there were no cash flow hedges of a forecasted transaction that have been discontinued.

b. For the years ended December 31, 2020 and 2019, there were no cash flow hedges of a forecasted transaction that have been discontinued.

(8) As of December 31, 2020, the amount of non-discounted total premium cost associated with deferred premium options is due as follows:

Fiscal Year	Deferred Premium Payments Due
2021	$ (61,314,868)
2022	478,223,630
2023	210,389,256
Thereafter	12,528,402
Total*	$ 639,826,420

* The aggregate fair value of these instruments excluding the impact of deferred premiums is $472,758,318 as of December 31, 2020

	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled
a. Prior Year	817,775,257	(542,675,725)	246,930,696
b. Current Year	639,826,420	(164,530,334)	472,758,318

B. Not applicable.

9. Income Taxes

A. (1) The components of the net deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") at December 31 are as follows:

	2020			2019		
	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTAs	$ 1,782,043,227	$ 225,721	$ 1,782,268,948	$ 1,652,478,393	$ 43,451,163	$ 1,695,929,556
b. Statutory valuation allowance adjustments	-	-	-	-	-	-
c. Adjusted gross DTAs (1a - 1b)	1,782,043,227	225,721	1,782,268,948	1,652,478,393	43,451,163	1,695,929,556
d. DTAs nonadmitted	423,951,677	-	423,951,677	469,432,665	-	469,432,665
e. Subtotal (net DTAs) (1c - 1d)	$ 1,358,091,550	$ 225,721	$ 1,358,317,271	$ 1,183,045,728	$ 43,451,163	$ 1,226,496,891
f. DTLs	698,903,636	1,398,088	700,301,724	597,317,465	-	597,317,465
g. Net admitted DTAs (1e - 1f)	$ 659,187,914	$ (1,172,367)	$ 658,015,547	$ 585,728,263	$ 43,451,163	$ 629,179,426

	Change		
	Ordinary	Capital	Total
a. Gross DTAs	$ 129,564,834	$ (43,225,442)	$ 86,339,392
b. Statutory valuation allowance adjustments	-	-	-
c. Adjusted gross DTAs (1a - 1b)	129,564,834	(43,225,442)	86,339,392
d. DTAs nonadmitted	(45,480,988)	-	(45,480,988)
e. Subtotal (net DTAs) (1c - 1d)	$ 175,045,822	$ (43,225,442)	$ 131,820,380
f. DTLs	101,586,171	1,398,088	102,984,259
g. Net admitted DTAs (1e - 1f)	$ 73,459,651	$ (44,623,530)	$ 28,836,121

(2)

Admission calculation components SSAP 101, paragraph 11:	2020 Ordinary	2020 Capital	2020 Total	2019 Ordinary	2019 Capital	2019 Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -	$ -	$ -	$ -
b. Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation						
(the lesser of 2(b)1 and 2(b)2 below):	659,187,914	(1,172,367)	658,015,547	585,728,263	43,451,163	629,179,426
1. Adjusted gross DTAs expected to be realized following the balance sheet date	659,187,914	(1,172,367)	658,015,547	585,728,263	43,451,163	629,179,426
2. Adjusted gross DTAs allowed per limitation threshold	N/A	N/A	1,175,392,757	N/A	N/A	1,127,229,292
c. Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	698,903,636	1,398,088	700,301,724	597,317,465	-	597,317,465
d. DTAs admitted as the result of application of SSAP 101. Total 2(a)+2(b)+2(c)	$ 1,358,091,550	$ 225,721	$ 1,358,317,271	$ 1,183,045,728	$ 43,451,163	$ 1,226,496,891

	Change Ordinary	Change Capital	Change Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -
b. Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below):	73,459,651	(44,623,530)	28,836,121
1. Adjusted gross DTAs expected to be realized following the balance sheet date	73,459,651	(44,623,530)	28,836,121
2. Adjusted gross DTAs allowed per limitation threshold	N/A	N/A	48,163,465
c. Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	101,586,171	1,398,088	102,984,259
d. DTAs admitted as the result of application of SSAP 101. Total 2(a)+2(b)+2(c)	$ 175,045,822	$ (43,225,442)	$ 131,820,380

(3)

	2020	2019
a. Ratio % used to determine recovery period and threshold limitation amount	840 %	878 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 9,391,919,714	$ 1,091,463,018

(4)

	2020 Ordinary	2020 Capital	2019 Ordinary	2019 Capital	Change Ordinary	Change Capital
Impact of Tax Planning Strategies :						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
(1) Adjusted gross DTAs amount from note 9A1 (c)	$ 1,782,043,227	$ 225,721	$ 1,652,478,393	$ 43,451,163	$ 129,564,834	$ (43,225,442)
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.01%	0.00%	2.56%	0.00%	(2.55)%
(3) Net admitted adjusted gross DTAs amount from note 9A1(e)	$ 1,358,091,550	$ 225,721	$ 1,183,045,728	$ 43,451,163	$ 175,045,822	$ (43,225,442)
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00%	(0.18)%	0.00%	6.91%	0.00%	(7.08)%

b. Does the Company's tax planning strategies include the use of reinsurance? Yes ____ No X

B. The Company does not have DTLs that have not been recognized.

C. Current taxes incurred consist of the following major components:

(1) Current income tax:

	2020	2019	Change
a. Federal	$ (164,304,022)	$ 40,871,026	$ (205,175,048)
b. Foreign	-	-	-
c. Subtotal	$ (164,304,022)	$ 40,871,026	$ (205,175,048)
d. Federal income tax on net capital gains	20,037,564	47,093,717	(27,056,153)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ (144,266,458)	$ 87,964,743	$ (232,231,201)

(2) DTAs:

	2020	2019	Change
a. Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	735,458,429	727,549,525	7,908,904
(4) Investments	53,403,070	17,649,116	35,753,954
(5) Deferred acquisition costs	720,489,467	666,108,585	54,380,882
(6) Policyholder dividends accrual	7,325,120	7,384,547	(59,427)
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	144,545,388	114,013,206	30,532,182
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	92,565,708	92,222,084	343,624
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	28,256,045	27,551,330	704,715
(99) Subtotal	1,782,043,227	1,652,478,393	129,564,834
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	423,951,677	469,432,665	(45,480,988)
d. Admitted ordinary DTAs (2a99 - 2b - 2c)	$ 1,358,091,550	$ 1,183,045,728	$ 175,045,822
e. Capital			
(1) Investments	$ 225,721	$ 43,451,163	$ (43,225,442)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	225,721	43,451,163	(43,225,442)
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	-	-	-
h. Admitted capital DTAs (2e99 - 2f - 2g)	$ 225,721	$ 43,451,163	$ (43,225,442)
i. Admitted DTAs (2d + 2h)	$ 1,358,317,271	$ 1,226,496,891	$ 131,820,380

(3) DTLs:

	2020	2019	Change
a. Ordinary			
(1) Investments	$ 225,794,196	$ 176,259,943	$ 49,534,253
(2) Fixed assets	73,093,495	75,080,154	(1,986,659)
(3) Deferred and uncollected premium	63,756,189	63,207,076	549,113
(4) Policyholder reserves	236,024,035	277,253,887	(41,229,852)
(5) Other (including items <5% of total ordinary tax liabilities)	100,235,721	5,516,405	94,719,316
(99) Subtotal	$ 698,903,636	$ 597,317,465	$ 101,586,171
b. Capital			
(1) Investments	1,398,088	-	1,398,088
(2) Real estate	-	-	-
(3) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 1,398,088	$ -	$ 1,398,088
c. DTLs (3a99 + 3b99)	$ 700,301,724	$ 597,317,465	$ 102,984,259
(4) Net DTAs (DTLs) (2i - 3c)	$ 658,015,547	$ 629,179,426	$ 28,836,121

In addition, the Tax Cuts and Jobs Act changed the computation of life insurance tax reserves for purposes of determining taxable income. The method for computing reserves has changed such that the amount of the reserve for non-variable contracts will be the greater of (i) the net surrender value of the contracts or (ii) 92.81% of the tax reserve method applicable to such contracts. The tax reserve method is generally defined as reserves established under statutory reserving principles, excluding reserves that are generally not deductible for federal income tax purposes. For variable contracts, the tax reserve will be the greater of (i) the net surrender value of the contract or, (ii) the portion of the reserve that is separately accounted for under Section 817 plus 92.81% of the excess, if any, over the net surrender value. Notably, the changes to the computation of tax reserves applies not only to new business (contracts to be issued in the future) but also to in-force policies and related reserves; the impact of the change in the tax reserves on in-force contracts is brought into taxable income ratably over an eight-year period from 2018 through 2025.

D. The effective tax rate on the pre-tax income is different than the prevailing Federal Income tax rate. A reconciliation of the differences as of December 31, 2020 is as follows:

	Amount	Effective Tax Rate (%)
Provision computed at statutory rate	$ (8,270,661)	21.0 %
Investment related	(167,551,184)	(24.8)
Ceding commissions	(18,703,388)	2.8
Change in nonadmitted assets	138,436,792	20.2
Other tax adjustments	(36,251,462)	(15.6)
Tax credits	(35,281,688)	(7.1)
Total	$ (127,621,591)	(3.5)%
Federal income taxes incurred	$ (144,266,458)	18.1 %
Change in net deferred income taxes	16,644,867	(21.6)
	$ (127,621,591)	(3.5)%

E. On March 27, 2020 the Coronavirus Aid, Relief, and Economic Security (CARES) Act was signed into law in response to the COVID-19 pandemic. Under the CARES Act, NOLs arising in tax years beginning after December 31, 2017, and before January 1, 2021 may be carried back to each of the five tax years preceding the tax year of such loss.

(1) At December 31, 2020, the Company did not have any operating loss or capital loss carryforwards. At December 31, 2020, the Company did not have any alternative minimum tax credits or general business credits carryforwards.

(2) Not applicable.

(3) At December 31, 2020, the Company had no deposits admitted under Section 6603 of the Internal Revenue Service Code.

F. (1) The Federal Income Tax return is consolidated with the following entities:

Lincoln National Corporation ("LNC")
Lincoln National Management Corporation
Lincoln National Reinsurance Company (Barbados), Ltd.
The Lincoln National Life Insurance Company ("LNL")
First Penn-Pacific Life Insurance Company
Lincoln Life & Annuity Company of New York
Lincoln Reinsurance Company of South Carolina
Lincoln Reinsurance Company of Vermont I
Lincoln Reinsurance Company of Vermont III
Lincoln Reinsurance Company of Vermont IV
Lincoln Reinsurance Company of Vermont V
Lincoln Reinsurance Company of Vermont VI
Lincoln Reinsurance Company of Vermont VII
Lincoln Financial Reinsurance Company of Vermont
Lincoln Financial Distributors, Inc.
California Fringe Benefit & Insurance Marketing Corporation
Lincoln Financial Advisors Corporation
LFA Management Corporation
Lincoln Investment Solutions, Inc.
Westfield Assigned Benefits Company
Lincoln Investment Advisors Corporation
Jefferson-Pilot Investments, Inc.
Lincoln Financial Securities Corporation
JPSC Insurance Services, Inc.
Lincoln Financial Investment Services Corporation
Lincoln Investment Management Company
Lincoln Financial Limited Liability Company I
Lincoln Financial Group Trust Company, Inc.
Lincoln Retirement Services Company, LLC
LFA Limited Liability Company
LFD Insurance Agency, Limited Liability Company
Lincoln Life Assurance Company of Boston
Lincoln Assignment Corporation

(2) The method of allocation between the companies is by written agreement, which is approved by the Board of Directors. Such allocation is based upon separate return calculations.

Net losses are credited as follows:

(a) When utilized by the affiliate based upon a separate return basis and,

(b) If not utilized by the affiliate on a separate return basis, then when the consolidated group utilizes the loss.

Intercompany tax balances are settled as follows:

(a) Quarterly estimates – Within five days following the due date of each federal consolidated quarterly estimated payment.

(b) Extension payments – Within five days following the due date of the filing of an extension of time to file the consolidated tax return.

(c) Final settlement – Within forty-five days after the filing of the tax return, adjusting payments will be made to settle differences between the estimates made and the final tax liability.

(d) Refund from carryback of losses – Within forty-five days after LNC receives a refund.

(e) Tax examination results – Within forty-five days of agreeing to adjustments if the consolidated group owes additional tax; within forty-five days after a refund is received by LNC, if the consolidated group owes less tax.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of December 31, 2020.

H. Repatriation Transition Tax (RTT) – Not applicable.

I. Alternative Minimum Tax (AMT) Credit – Not applicable.

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

A & B. The Company paid cash dividends to the parent company, LNC, on March 30, 2020, June 22, 2020, September 17, 2020 and December 15, 2020, in the amount of $305 million, $100 million, $80 million and $175 million, respectively, for a total of $660 million during 2020. The Company paid cash dividends to the parent company, LNC, on March 29, 2019, June 20, 2019, September 19, 2019 and December 18, 2019, in the amount of $200 million, $200 million, $150 million and $50 million, respectively, for a total of $600 million during 2019.

See Note 13 (11) for disclosure of surplus notes issued to affiliates.

C. There are no material transactions with related parties who are not reported on Schedule Y.

D. Amounts receivable or payable to the parent, subsidiaries and affiliates are settled within 30 days. The amounts are as follows:

	December 31, 2020	
	Receivables	Payables
Parent	$ 29,004,895	$ -
Affiliates	62,332,208	30,501,077
	$ 91,337,103	$ 30,501,077

	December 31, 2019	
	Receivables	Payables
Parent	$ 9,644,320	$ -
Affiliates	12,680,096	28,399,149
	$ 22,324,416	$ 28,399,149

E. The Company has contracted with its subsidiaries and affiliates to provide and receive various services including underwriting, premium and claims processing, customer service, financial and risk management, information systems and legal. The Company reimburses affiliates that provide services to the Company and is reimbursed by subsidiaries or affiliates to which it provides such services under the terms and conditions of the cost sharing agreement that was approved by the Department.

F. The Company did not have any guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities except as disclosed in Footnote 14.

G. All outstanding shares of the Company are owned by the Parent Company, LNC, which is domiciled in the State of Indiana.

H. The Company does not own any shares of its ultimate parent or an upstream intermediate entity, directly or indirectly.

I. The Company has no investments in Subsidiary, Controlled or Affiliated ("SCA") companies during the statement period that exceed 10% of admitted assets.

J. Not applicable.

K. Not applicable.

L. Not applicable.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities		$ -	$ -	$ -
Total SSAP No. 97 8a Entities	XXX	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
Lincoln Financial Advisors Corporation	100%	$ 60,103,766	$ 60,103,766	$ -
Lincoln Financial Distributors, Inc.	100%	4,584,868	-	4,584,868
Lincoln Investment Advisors Corporation	100%	2,291,246	-	2,291,246
Lincoln Investment Solutions, Inc.	100%	1,395,581,853	1,395,581,853	-
Westfield Assigned Benefits Company	100%	-	-	-
California Fringe Benefit & Insurance Marketing Corp.	100%	-	-	-
Total SSAP No. 97 8b(ii) Entities	XXX	$ 1,462,561,733	$ 1,455,685,619	$ 6,876,114
c. SSAP No. 97 8b(iii) Entities		$ -	$ -	$ -
Total SSAP No. 97 8b(iii) Entities	XXX	$ -	$ -	$ -
d. SSAP No. 97 8b(iv) Entities		$ -	$ -	$ -
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 1,462,561,733	$ 1,455,685,619	$ 6,876,114
f. Aggregate Total (a+e)	XXX	$ 1,462,561,733	$ 1,455,685,619	$ 6,876,114

(2) NAIC Filing Response Information

SCA Entity	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entity's Valuation Method, Resubmission Required Y/N	Code **
a. SSAP No. 97 8a Entities			$ -			
Total SSAP No. 97 8a Entities	XXX	XXX	$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Lincoln Financial Advisors Corporation	S2	5/12/20	$ 61,239,225	Y	N	I
Lincoln Financial Distributors, Inc.	S2	5/12/20	-	Y	N	I
Lincoln Investment Advisors Corporation	S2	5/15/20	-	Y	N	I
Lincoln Investment Solutions, Inc.	S2	6/25/20	1,409,105,851	Y	N	I
Westfield Assigned Benefits Company	S2	5/18/20	-	Y	N	I
California Fringe Benefit & Insurance Marketing Corp.	S2	5/18/20	-	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ 1,470,345,076	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities			$ -			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ -	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities			$ -			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ -	XXX	XXX	XXX
e. SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 1,470,345,076	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 1,470,345,076	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing
** I - Immaterial or M - Material

N. Investment in Insurance SCAs

(1) The Company reports investments in certain insurance SCAs where the audited statutory equity reflects a departure from NAIC SAP due to state permitted or prescribed practices. The following is a description of these departures:

Lincoln Life & Annuity Company of New York ("LNY"):

The State of New York has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, LNY calculates annuity reserves based on continuous Commissioners' Annuity Reserve Valuation Method ("CARVM"). NAIC SAP prescribes the use of curtate CARVM. LNY also uses a more conservative valuation interest rate in the On Benefit SPIAs than required by NAIC SAP. The New York State Department of Financial Services provided a more conservative method of calculating Actuarial Guideline XXXVIII/Regulation 147 reserves on Universal Life contracts containing secondary guarantees than is required by NAIC SAP.

Lincoln Reinsurance Company of Vermont I ("LRCV I") and Lincoln Reinsurance Company of Vermont VI ("LRCV VI"):

The Vermont Department of Financial Regulation has granted a permitted practice to LRCV I and LRCV VI to account for certain LLC notes as an asset and a variable surplus note as a form of surplus on its statutory financial statements.

Lincoln Reinsurance Company of Vermont III ("LRCV III") and Lincoln Reinsurance Company of Vermont IV ("LRCV IV"):

The Vermont Department of Financial Regulation has granted a permitted practice to LRCV III and LRCV IV to account for the lesser of the face amount of all issued and outstanding amounts under a LOC and the value of the Non-Economic Reserves as an asset and form of surplus on its statutory financial statements.

Lincoln Reinsurance Company of Vermont VII ("LRCV VII"):

The Vermont Department of Financial Regulation has granted a permitted practice to LRCV VII to account for certain excess of loss reinsurance agreements with unaffiliated reinsurers as an asset and form of surplus on its statutory financial statements.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual.

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
LNY	$ (114,899,367)	$ (567,709,893)	$ 996,516,544	$ 1,564,226,437
LRCV I	$ -	$ 944,344,502	$ 241,326,359	$ -
LRCV III	$ -	$ 942,712,984	$ 86,062,740	$ -
LRCV IV	$ -	$ 954,250,000	$ 178,413,348	$ -
LRCV VI	$ -	$ 696,052,950	$ 284,128,870	$ -
LRCV VII	$ -	$ 452,427,805	$ 148,109,439	$ -

* Per AP&P Manual (without permitted or prescribed practices)

(3) If the prescribed practices had not been utilized for LNY, LNY's risk based capital would not have triggered a regulatory event at December 31, 2020. If the permitted practices for LRCV I, LRCV III, LRCV IV, LRCV VI and LRCV VII had not been utilized, these entities risk based capital would have triggered a regulatory event at December 31, 2020.

O. SCA or SSAP 48 Entity Loss Tracking – Not applicable.

11. Debt

A. At December 31, 2020, the Company had $3,130,000,000 of short-term debt outstanding, plus accrued interest of $780,035, with issue dates in 2020. Interest is paid monthly between 19bps and 271bps. The stated maturity dates are in 2021. Interest paid during 2020 on short-term advances was $51,607,539. The debt is required to be collateralized by assets in the general account of the Company with a market value at least equal to the outstanding principal. At December 31, 2020, securities with a statement value of $169,568,090 and a fair value of $206,688,396 and commercial mortgages with a statement value of $4,463,752,226 and fair value of $4,842,128,191 served as collateral for this borrowing.

At December 31, 2020, the Company had no remaining borrowings under repurchase agreements. Interest paid on collateral switch agreements during 2020 was $176,250.

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

(1) The Company is a member of the FHLB of Indianapolis in order to secure additional borrowing capacity. The funding is used to improve the liquidity position of the Company and for strategic initiatives. As of December 31, 2020, the Company has advances in the amount of $3,130,000,000 which are accounted for consistent with SSAP No. 15, *Debt and Holding Company Obligations* as borrowed money. The Company has determined the actual maximum borrowing capacity at December 31, 2020 to be $4,330,000,000 based upon its FHLB capital stock at that date.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	35,000,000	35,000,000	-
(c) Activity Stock	105,850,000	105,850,000	-
(d) Excess Stock	54,000,000	54,000,000	-
(e) Aggregate Total (a+b+c+d)	$ 194,850,000	$ 194,850,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 4,330,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	32,834,400	32,834,400	-
(c) Activity Stock	128,265,600	128,265,600	-
(d) Excess Stock	11,250,000	11,250,000	-
(e) Aggregate Total (a+b+c+d)	$ 172,350,000	$ 172,350,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 3,830,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

				Eligible for Redemption			
	1 Membership Stock	2 Current Year Total	3 Not Eligible for	4 Less Than 6 Months	5 6 Months to Less than 1	6 1 to Less than 3 Years	7 3 to 5 Years
1.	Class A	$ -	$ -	$ -	$ -	$ -	$ -
2.	Class B	$ 35,000,000	$ 35,000,000	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2020

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 5,048,816,587	$ 4,633,320,316	$ 3,130,000,000
2. Current Year General Account Total Collateral Pledged	5,048,816,587	4,633,320,316	3,130,000,000
3. Current Year Separate Accounts Total Collateral Pledged	-	-	-
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	5,479,874,985	5,264,083,669	3,580,000,000

b. Maximum Amount Pledged During 2020

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 6,969,821,429	$ 6,298,874,463	$ 4,330,000,000
2. Current Year General Account Maximum Collateral Pledged	6,969,821,429	6,298,874,463	4,330,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	-	-	-
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	5,860,733,313	5,634,988,634	3,830,000,000

(4) Borrowing from FHLB

a. Amount as of December 31, 2020

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ 3,130,000,000	$ 3,130,000,000	$ -	XXX
(b) Funding Agreements	-	-	-	$ -
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	$ 3,130,000,000	$ 3,130,000,000	$ -	$ -

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ 3,580,000,000	$ 3,580,000,000	$ -	XXX
(b) Funding Agreements	-	-	-	$ -
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	$ 3,580,000,000	$ 3,580,000,000	$ -	$ -

b. Maximum Amount During 2020

	1 Total 2+3	2 General Account	3 Separate Account
(a) Debt	$ 4,330,000,000	$ 4,330,000,000	$ -
(b) Funding Agreements	-	-	-
(c) Other	-	-	-
(d) Aggregate Total (Lines 1+2+3)	$ 4,330,000,000	$ 4,330,000,000	$ -

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements?
(a) Debt	YES
(b) Funding Agreements	N/A
(c) Other	N/A

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

A. Defined Benefit Plan

The Company sponsored non-contributory defined qualified and non-qualified benefit pension plans and other postretirement benefit plans covering its agents.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2020 and 2019:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$ 113,343,919	$ -	$ 2,104,564	$ 111,511,901
2. Service cost	-	-	-	-
3. Interest cost	3,795,652	-	70,231	4,796,229
4. Contribution by plan participants	-	-	-	-
5. Actuarial gain (loss)	6,280,892	-	117,167	8,639,204
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	(9,424,056)	-	(54,587)	(9,498,851)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	-
10. Benefit obligation at end of year	$ 113,996,407	$ -	$ 2,237,375	$ 115,448,483

b. Postretirement Benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$ -	$ -	$ 9,876,608	$ 9,819,973
2. Service cost	-	-	7,933	9,692
3. Interest cost	-	-	328,626	418,365
4. Contribution by plan participants	-	-	639,651	815,966
5. Actuarial gain (loss)	-	-	743,188	905,701
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(1,432,376)	(2,093,089)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	-
10. Benefit obligation at end of year	$ -	$ -	$ 10,163,630	$ 9,876,608

c. Special or Contractual Benefits per SSAP No. 11 – Not applicable.

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Fair value of plan assets at beginning of year	$ 109,236,748	$ 106,772,229	$ 8,578,137	$ 7,999,828	$ -	$ -
b. Actual return on plan assets	15,882,797	11,908,783	608,519	578,309	-	-
c. Employer contributions prior to measurment date	-	-	-	-	-	-
d. Foreign currency exchange rate changes			-	-	-	-
e. Reporting entity contribution	-	-	(198,256)	1,277,123	-	-
f. Plan participants' contributions	-	-	639,651	815,966	-	-
g. Benefits paid	(9,424,056)	(9,444,264)	(1,432,376)	(2,093,089)	-	-
h. Business combinations, divestitures and settlements	-	-	-	-	-	-
g. Fair value of plan assets at end of year	$ 115,695,489	$ 109,236,748	$ 8,195,675	$ 8,578,137	$ -	$ -

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components				
1. Prepaid benefit costs	$ 21,576,686	$ 26,338,622	$ -	$ -
2. Overfunded plan assets	$ 1,699,082	$ -	$ -	$ -
3. Accrued benefit costs	$ (2,172,753)	$ (2,142,563)	$ (2,214,762)	$ (2,322,692)
4. Liability for pension benefits	$ (19,942,226)	$ (30,407,794)	$ 246,807	$ 1,024,221
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$ -	$ -	$ -	$ -
2. Liabilities recognized	$ (2,237,375)	$ (6,211,735)	$ (1,967,955)	$ (1,298,471)
c. Unrecognized liabilities	$ 19,942,226	$ 30,407,794	$ (246,807)	$ (1,024,221)

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Service cost	$ -	$ -	$ 7,933	$ 9,692	$ -	$ -
b. Interest cost	3,865,883	4,796,229	328,626	418,365	-	-
c. Expected return on plan assets	(3,467,916)	(3,762,780)	(557,579)	(519,989)	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	4,448,746	5,619,829	(85,692)	(170,517)	-	-
f. Prior service cost or credit	-	-	526	526	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h. Total net periodic benefit cost	$ 4,846,713	$ 6,653,278	$ (306,186)	$ (261,923)	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a component of net periodic cost - prior year	$ 30,407,794	$ 35,534,422	$ (1,024,221)	$ (2,041,593)
b. Net transition asset or obligation recognized	-	-	-	-
c. Net prior service cost or credit arising during the period	-	-	-	-
d. Net prior service cost or credit recognized	-	-	(526)	(526)
e. Net gain and loss arising during the period	(6,016,822)	493,201	692,248	847,381
f. Net gain and loss recognized	(4,448,746)	(5,619,829)	85,692	170,517
g. Items not yet recognized as a component of net periodic cost - current year	$ 19,942,226	$ 30,407,794	$ (246,807)	$ (1,024,221)

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ 3,557	$ 4,083
c. Net recognized gains and losses	$ 19,942,226	$ 30,407,794	$ (250,364)	$ (1,028,304)

(7) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:

		Pension Benefits		Postretirement Benefits	
		2020	2019	2020	2019
a.	Weighted-average discount rate	3.5%	4.5%	3.5%	4.5%
b.	Expected long-term rate of return on plan assets	4.3%	4.5%	6.5%	6.5%
c.	Rate of compensation increase	N/A	N/A	4.0%	4.0%
d.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)				

Weighted-average assumptions used to determine projected benefit obligations as of December 31:

		Pension Benefits		Postretirement Benefits	
		2020	2019	2020	2019
e.	Weighted-average discount rate	3.0%	3.5%	3.0%	4.5%
f.	Rate of compensation increase	N/A	N/A	4.0%	4.0%
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)				

For measurement purposes, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be 7.0% for individuals under age 65 and 5.2% for individuals over age 65 for 2020. The rate was assumed to decrease gradually to 4.5% by 2031 for individuals under age 65 and 2025 for individuals over age 65 and remain at that level thereafter.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $116.2 million for the current year and $115.4 million for the prior year.

(9) The company has multiple non-pension benefit plans. The health care plans are contributory, with participants' contributions adjusted annually, the life insurance plans are noncontributory. The accounting for the health care plans anticipates future cost-sharing changes to the written plan that are consistent with the company's expressed intent to increase retiree contributions each year by 5.4% percent of the excess of the expected general inflation rate over 7.3% percent.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Amount
2021	$ 11,088,010
2022	$ 10,415,913
2023	$ 9,875,316
2024	$ 9,329,643
2025	$ 8,980,647
2026 - 2030	$ 39,416,706

(11) The Company does not have any regulatory contribution requirements for 2020.

(12) Related Party Transactions

Not applicable.

(13) Alternative Method to Amortize Prior Service Amounts or Net Gains and Losses

Not applicable.

(14) Substantive Commitments

Not applicable.

(15) Special Termination Benefits

Not applicable.

(16) Significant Changes in the Benefit Obligation or Plan Assets

Not applicable.

(17) The Company does not expect to return any plan assets during 2020.

(18) As of December 31, 2020, the Company's pension benefit obligation and accumulated postretirement benefit was $116.2 million and $10.2 million respectively. Plan assets for pension benefits and postretirement benefits were $115.7 million and $8.2 million respectively as of December 31, 2020. The Company had a $0.5 million underfunded status and a $2.0 million underfunded status for the pension and postretirement benefit plan as of December 31, 2020, respectively. The Company's surplus impact as of December 31, 2020 to reflect the full benefit obligation was $123.9 million.

B. Description of Investment Policies and Strategies

The Company's pension plan asset allocations at December 31, by asset category are as follows:

	2020	2019	Target
Domestic equity securities	27 %	17 %	18 %
International equity securities	-	-	12
Fixed income securities	69	76	67
Cash and invested cash	4	7	3
Total	100 %	100 %	100 %

The primary investment objectives of LNC's defined benefit pension plan are to: maintain sufficient liquidity to pay obligations of the plan as they come due; minimize the effect of a single investment loss and large losses to the plans through prudent risk/reward diversification consistent with sound fiduciary standards; maintain an appropriate asset allocation policy; earn a return commensurate with the level of risk assumed through the asset allocation policy; and control costs of administering and managing the plans' investment operations.

The defined benefit plan assets have been combined into a master retirement trust where a variety of qualified managers, including manager of managers, are expected to have returns that exceed the median of similar funds over the three-year periods, above an appropriate index over three-year periods and meet risk-adjusted return standards over three-year periods. Managers are monitored for adherence to approved investment policy guidelines and managers not meeting these criteria are subject to additional due diligence review, corrective action or possible termination.

The Company currently targets asset weightings as follows: domestic equity securities (18%), international equity securities (12%), fixed income securities (67%) and cash and invested cash (3%). Fixed maturities represent core fixed income investments. The performance of the pension trust assets is monitored on a quarterly basis relative to the plan's objectives. The investment policy is reviewed on an annual basis.

C. Fair Value of Plan Assets

(1) Fair Value Measurements of Plan Assets at December 31, 2020:

Description for each class of plan assets	Level 1	Level 2	Level 3	Total
Corporate bonds	$ -	$ 11,955,112	$ -	$ 11,955,112
U.S. government bonds	-	62,386,364	-	62,386,364
Foreign government bonds	-	-	-	-
Common stock	-	-		-
State and municipal bonds	-	-	-	-
Preferred stock	-	-	-	-
U.S. government mortgage backed	-	-	-	-
Government Agencies	-	4,417,082	-	4,417,082
Index linked government bonds		837,228	-	837,228
Cash and invested cash	-	36,099,703	-	36,099,703
Other invested	-	8,195,675	-	8,195,675
Total Plan Assets	$ -	$ 123,891,164	$ -	$ 123,891,164

(2) The Company's measurement of fair value is based on assumptions used by market participants in pricing the asset or liability, which may include inherent risk, restrictions on the sale or use of an asset or non-performance risk, which would include the Company's own credit risk. The Company's estimate of an exchange price is the price in an orderly transaction between market participants to sell the asset or transfer the liability ("exit price") in the principal market, or the most advantageous market in the absence of a principal market, for that asset or liability, as opposed to the price that would be paid to acquire the asset or receive a liability ("entry price").

The Company categorizes financial instruments carried at fair value into a three-level fair value hierarchy, based on the priority of inputs to the respective valuation technique. The three-level hierarchy for fair value measurement is defined as follows:

- Level 1 – inputs to the valuation methodology are quoted prices available in active markets for identical investments as of the reporting date, except for large holdings subject to "blockage discounts" that are excluded;
- Level 2 – inputs to the valuation methodology are other than quoted prices in active markets, which are either directly or indirectly observable as of the reporting date, and fair value can be determined through the use of models or other valuation methodologies; and
- Level 3 – inputs to the valuation methodology are unobservable inputs in situations where there is little or no market activity for the asset or liability, and we make estimates and assumptions related to the pricing of the asset or liability, including assumptions regarding risk.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the investment.

When a determination is made to classify an asset or liability within Level 3 of the fair value hierarchy, the determination is based upon the significance of the unobservable inputs to the overall fair value measurement. Because certain securities trade in less liquid or illiquid markets with limited or no pricing information, the determination of fair value for these securities is inherently more difficult. However, Level 3 fair value investments may include, in addition to the unobservable or Level 3 inputs, observable components, which are components that are actively quoted or can be validated to market-based sources.

D. Rate of Return Assumptions

The expected return on plan assets was determined based on historical and expected future returns of the various asset classes, using the plan target allocations. LNC reevaluates this assumption at an interim date each plan year. The expected return on pension benefits plan assets utilized for the net periodic pension cost was 4.25% and 4.5% for plan years ending December 31, 2020 and 2019, respectively. The expected return on postretirement benefits plan assets utilized for the net periodic pension cost was 6.5% for plan years ending December 31, 2020 and 2019.

E. Defined Contribution Plan

The Company maintains qualified defined contribution and non-qualified deferred compensation plans for its agents.

The Company's share of expenses (benefits) for the agent's deferred compensation plans was $5.1 million and $3.3 million for 2020 and 2019, respectively. The Company's share of expenses for the highly compensated agents' deferred compensation plans was $3.8 million and $2.3 million for 2020 and 2019, respectively. These expenses represent the Company's contributions, investment results and the plan's portion of a total return swap agreement.

In June 2004, LNC entered into a total return swap agreement. LNC is using the total return swap to mitigate the earnings effects created by the changes in value of LNC's deferred compensation plan liability that result from changes in value of the underlying investment options. The Company sponsors two qualified defined contribution plans for its agents, which include a 401(k) plan and a money purchase plan ("MPP"). The Company's share of expenses for the agents' 401(k) plan and MPP was $1.6 million and $2.0 million for 2020 and 2019, respectively.

F. Multiemployer Plans – Not applicable.

G. Consolidated/Holding Company Plans

Certain employees of the Company, a wholly-owned subsidiary of LNC, participate in a non-contributory defined benefit pension plan sponsored by LNC. Eligible retiring employees and agents receive benefits based on years of service and final average earnings. The plans are funded by assets that are held in a master trust with Northern Trust. The Company's share of expenses (benefits) for the employees' defined benefit pension plan was $(4.0) million and $12.9 million for 2020 and 2019, respectively. In addition, the Company also provides certain other postretirement benefits to retired employees sponsored by LNC. The Company's share of expenses (benefits) for the employees' other postretirement benefits was $(2.9) million and $(2.1) million for 2020 and 2019, respectively. The Company has no legal obligation for benefits under these plans. LNC allocates these plans' expenses to its affiliates based on the affiliates' surplus.

All eligible employees of the Company may participate in the 401(k) plan sponsored by LNC. The Company's share of expenses for the employer's portion of the 401(k) plan was $88.2 million and $89.2 million for 2020 and 2019, respectively. In addition, LNC also sponsors contributory deferred compensation plans for certain employees. The Company's share of expenses related to these deferred compensation plans was $31.9 million and $21.2 million for 2020 and 2019, respectively. These expenses reflect both the Company's employer matching contributions, as well as changes in the measurement of the Company's liabilities net of the plan's portion of the total of the return swap discussed below. The Company has no legal obligation for benefits under these plans. LNC allocates these plans' expenses to its affiliates based on the affiliates' surplus.

LNC is using a total return swap agreement to mitigate the earnings effects created by the changes in value of the deferred compensation plan liability that result from changes in value of the underlying investment options.

H. Postemployment Benefits and Compensated Absences

Postemployment benefits for employees and agents and compensated absences are recorded as accrued liabilities.

I. Impact of Medicare Modernization Act on Postretirement Benefits

See reported amounts above.

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

A. The Company has 10,000,000 shares authorized, issued and outstanding with a par value of $2.50 per share.

B. Not applicable.

C. Dividends on the Company's stock are paid as declared by the Board of Directors. In general, dividends are not subject to prior approval from the Commissioner of the Indiana Department of Insurance, provided the declared dividend plus any dividends paid in the preceding twelve months do not exceed the greater of 10% of total surplus or the amount of statutory operating earnings in the prior calendar year.

D. The Company paid dividends to LNC during 2020 on the following dates in the amounts noted:

March 30, 2020 – paid $305 million in ordinary cash dividends
June 22, 2020 – paid $100 million in ordinary cash dividends
September 17, 2020 – paid $80 million in ordinary cash dividends
December 15, 2020 – paid $175 million in ordinary cash dividends

E. Within the limitations of C above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

F. There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.

In 2017, the Company's credit-linked note ("CLN") investments support funding agreement liabilities within the separate account. When the value of the CLN investments declines below the value of the funding agreement liabilities, the Company recognizes a reduction in surplus for the amount of the difference.

The liabilities for the Company's fair value adjusted annuities include additional reserves for the guaranteed benefits associated with this product. When the value of the liabilities exceeds the value of the assets, the Company will recognize a reduction in surplus for the amount of the difference.

G. Not applicable.

H. Not applicable.

I. Not applicable.

J. The portion of unassigned funds (surplus) represented or (reduced) by cumulative net unrealized gains and losses is $44,109,779.

K. The Company issued the following surplus debentures or similar obligations:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
0001	9/29/1994	9.76%	$ 50,000,000	$ Y	$ 50,000,000	$ 50,000,000	-
0002	1/5/1998	6.56%	500,000,000	Y	500,000,000	500,000,000	-
0003	12/18/1998	6.03%	750,000,000	Y	750,000,000	750,000,000	-
0004	10/1/2013	LIBOR+1.11%	70,728,195	Y	70,728,195	70,728,195	-
0005	10/1/2015	LIBOR+2.00%	30,024,232	Y	30,024,232	30,024,232	-
0006	7/1/2017	LIBOR+1.55%	24,814,347	Y	24,814,347	24,814,347	-
0007	10/1/2017	4.20%	50,000,000	Y	50,000,000	50,000,000	-
0008	7/1/2018	4.50%	13,000,000	Y	13,000,000	13,000,000	-
0009	7/1/2019	4.225%	28,000,000	Y	28,000,000	28,000,000	-
0010	3/31/2020	4.00%	30,000,000	Y	-	30,000,000	-
Total	XXX	XXX	$ 1,546,566,774	XXX	$ 1,516,566,774	$ 1,546,566,774	$ -

Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0001	$ 4,880,000	$ 131,774,000	-	$ -	$ -	9/30/2024
0002	32,800,000	753,944,444	-	-	-	3/31/2028
0003	45,225,000	996,457,500	-	-	-	12/31/2028
0004	1,495,546	11,573,468	-	-	-	9/24/2028
0005	906,531	5,509,297	-	-	-	9/28/1935
0006	635,702	2,947,274	-	-	-	6/30/1937
0007	2,135,000	6,930,000	-	-	-	7/1/1937
0008	594,750	1,486,875	-	-	-	6/30/1938
0009	1,202,717	1,807,361	-	-	-	10/9/1937
0010	916,667	916,667	-	-	-	10/9/1937
Total	$ 90,791,912	$ 1,913,346,885	$ -	$ -	$ -	XXX

Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
0001	N	N	N	N/A	N/A
0002	N	N	N	N/A	N/A
0003	N	N	N	N/A	N/A
0004	N	N	N	N/A	N/A
0005	N	N	N	N/A	N/A
0006	N	N	N	N/A	N/A
0007	N	N	N	N/A	N/A
0008	N	N	N	N/A	N/A
0009	N	N	N	N/A	N/A
0010	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	$ N/A	$ N/A	N/A
0002	N/A	N/A	N/A
0003	N/A	N/A	N/A
0004	N/A	N/A	N/A
0005	N/A	N/A	N/A
0006	N/A	N/A	N/A
0007	N/A	N/A	N/A
0008	N/A	N/A	N/A
0009	N/A	N/A	N/A
0010	N/A	N/A	N/A
Total	XXX	XXX	XXX

In 1994, the Company issued a surplus note for cash of $50.0 million, listed as item 0001 in the above table. The note is currently held by LNC. The note bears interest at an annual rate of 9.76% and matures September 30, 2024. The note requires the Company to pay interest semiannually on March 31 and September 30. The Company has the right to repay the note on any March 31 or September 30. Interest or repayment of principal may be paid only if the Company has obtained the prior written approval of the Department, has adequate earned surplus funds for such payment, and such payment would not cause the Company to violate the statutory capital requirements. The payment of the principal and interest on this surplus note is expressly subordinated to the prior payment of all valid obligations of the Company, including, without limitation, all insurance policies and all existing or future indebtedness issued, incurred or guaranteed by the Company other than: (1) future surplus notes or other similarly subordinated obligations with which this surplus note shall have the same rights and privileges; and (2) any other indebtedness of the Company which, by its own terms, is expressly subordinate to this surplus note.

In 1998, the Company issued two surplus notes to LNC in return for cash of $1,250.0 million. The first note for $500.0 million, listed as item 0002 in the above table, requires the Company to pay the principal amount of the note on or before March 31, 2028, with interest to be paid quarterly at an annual rate of 6.56%. Subject to approval by the Commissioner, LNC has a right to redeem the note for immediate repayment in total or in part once per year on the anniversary date of the note. The note was not redeemed on its anniversary date in 2020. Any payment of interest or repayment of principal may be paid only out of the Company's earnings, only if the Company's surplus exceeds $2.3 billion and subject to approval by the Commissioner.

The second 1998-issued surplus note for $750.0 million, listed as item 0003 in the above table, requires the Company to pay the principal amount of the note on or before December 31, 2028, with interest to be paid quarterly at an annual rate of 6.03%. Subject to approval by the Commissioner, LNC has a right to redeem the note for immediate repayment in total or in part once per year on the anniversary date of the note. The note was not redeemed on its anniversary in 2020. Any payment of interest or repayment of principal may be paid only out of the Company's earnings, only if the Company's surplus exceeds $2.4 billion and subject to approval by the Commissioner.

In the event of liquidation of the Company, both 1998-issued surplus notes shall become immediately due and payable and shall be superior to and in preference of the rights and claims of the shareholders of the Company; provided, however, that in any liquidation proceeding pursuant to the Indiana Insurance Code, all obligations, rights and claims hereunder are expressly subordinated to (a) the claims of any supervisor, conservator or receiver of the Company appointed by the Commissioner; and (b) the claims of all other creditors, except for trade creditors and the claims of shareholders of the Company as shareholders.

In October 2013, the Company issued a surplus note to LNC for cash of $70.7 million, listed as item 0004 in the above table. The note bears a floating interest rate based on an annual rate of LIBOR plus 111 basis points and matures September 24, 2028. The note requires the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay the note in whole or in part prior to the maturity date, if the Company's surplus exceeds the sum of its surplus at closing plus any accrued but unpaid interest.

In October 2015, the Company issued a surplus note to LNC for cash of $30.0 million, listed as item 0005 in the above table. The note bears a floating interest rate based on an annual rate of LIBOR plus 200 basis points and matures September 28, 2035. The note requires the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay the note in whole or in part prior to the maturity date, if the Company's surplus exceeds the sum of its surplus at closing plus any accrued but unpaid interest.

In July 2017, the Company issued a surplus note to LNC for cash of $24.8 million, listed as item 0006 in the above table. The note bears a floating interest rate based on an annual rate of LIBOR plus 155 basis points and matures June 30, 2037. The note requires the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay the note in whole or in part prior to the maturity date, if the Company's surplus exceeds the sum of its surplus at closing plus any accrued but unpaid interest.

In October 2017, the Company issued a surplus note to LNC for cash of $50.0 million, listed as item 0007 in the above table. The note bears a fixed interest rate of 4.2% and matures July 1, 2037. The note requires the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay the note in whole or in part prior to the maturity date, if the Company's surplus exceeds the sum of its surplus at closing plus any accrued but unpaid interest.

In July 2018, the Company issued a surplus note to LNC for cash of $13.0 million, listed as item 0008 in the above table. The note bears a fixed interest rate of 4.5% and matures June 30, 2038. The note requires the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay the note in whole or in part prior to the maturity date, if the Company's surplus exceeds the sum of its surplus at closing plus any accrued but unpaid interest.

In July 2019, the Company issued a surplus note to LNC for cash of $28.0 million, listed as item 0009 in the above table. The note bears a fixed interest rate of 4.225% and matures October 9, 2037. The note requires the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay the note in whole or in part prior to the maturity date, if the Company's surplus exceeds the sum of its surplus at closing plus any accrued but unpaid interest.

In March 2020, The Company issued a surplus note to LNC for cash of $30.0 million, listed as item 0010 in the above table. The note bears a fixed interest rate of 4.0% and matures October 9, 2037. The note requires the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay the note in whole or in part prior to the maturity date, if the Company's surplus exceeds the sum of its surplus at closing plus any accrued but unpaid interest.

In the event of liquidation of the Company, the surplus notes issued from 2013 through 2020 shall become immediately due and payable and shall be superior to and in preference of the rights and claims of the shareholders of the Company; provided, however, that in any liquidation proceeding pursuant to the Indiana Insurance Code, all obligations, rights, and claims hereunder are expressly subordinated to (a) policyholders of the Company; (b) claims of all other classes of creditors other than surplus note holders; and (c) the claims of any supervisor, conservator or receiver of the Company appointed by the Commissioner.

L. Not applicable.

M. Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of December 31, 2020, the Company had outstanding commitments totaling $2,680,597,515. Included in this total was $1,356,899,253 committed to fund limited partnerships and other alternative investments, which may be called during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, $928,473,154 related to funding of mortgage loans, with $566,600,000 related to commercial mortgage loans and $361,873,154 related to residential mortgage loans, as well as $395,225,108 of commitments to fund privately placed securities.

(2) Not applicable.

(3) Not applicable.

B. Assessments

(1) Most of the jurisdictions in which the Company is licensed to transact business require life insurers to participate in guaranty associations which are organized to pay contractual benefits pursuant to insurance policies issued by impaired, insolvent or failed life insurers. For the years ended December 31, 2020 and 2019, the Company's liability for guaranty fund assessments was $23,760,895 and $23,856,240, respectively.

In accordance with SSAP 35 - *Revised, Guaranty Fund and Other Assessments* ("SSAP 35R"), the Company records assets related to estimated premium tax offsets for future assessments and for amounts recoverable as premium tax offsets for guaranty assessments previously paid. At December 31, 2020 and 2019, the Company had recorded assets of $30,411,364 and $32,473,174, respectively, for estimated premium tax offsets for guaranty assessments.

Future guaranty fund assessments are expected to be paid based on anticipated funding periods for each guaranty association obligation. Premium tax offsets are expected to be realized based on regulations set forth by various state taxing authorities.

(2)

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 32,473,174
b.	Decreases current year:	
	Premium tax offset applied	2,817,077
c.	Increases current year:	
	Premium tax offset applied	-
	Premium tax credits to be taken in future years	755,267
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 30,411,364

(3)

a. Discount Rate Applied 3.5%

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

	Guaranty Fund Assessment		Related Assets	
Name of the Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty/American Network	$ 13,237,621	$ 4,886,434	$ 9,933,769	$ 3,655,359

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

	Payables			Recoverables		
Name of the Insolvency	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty/American Network	50	5-20	11	42	5-20	11

C. Gain Contingencies – Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming From Lawsuits

The Company paid the following amounts in 2020 to settle claims-related extra contractual obligations ("ECO") or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during 2020	$ 446,000

Number of claims

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

Indicate whether

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

E. Joint and Several Liabilities – Not applicable.

F. All Other Contingencies

The Company is involved in various pending or threatened legal or regulatory proceedings, including purported class actions, arising from the conduct of business both in the ordinary course and otherwise. In some of the matters, very large and/or indeterminate amounts, including punitive and treble damages, are sought. Modern pleading practice in the U.S. permits considerable variation in the assertion of monetary damages or other relief. Jurisdictions may permit claimants not to specify the monetary damages sought or may permit claimants to state only that the amount sought is sufficient to invoke the jurisdiction of the trial court. In addition, jurisdictions may permit plaintiffs to allege monetary damages in amounts well exceeding verdicts obtained in the jurisdiction for similar matters. This variability in pleadings, together with the actual experiences of the Company in litigating or resolving through settlement numerous claims over an extended period of time, demonstrates to management that the monetary relief which may be specified in a lawsuit or claim bears little relevance to its merits or disposition value.

Due to the unpredictable nature of litigation, the outcome of a litigation matter and the amount or range of potential loss at particular points in time is normally difficult to ascertain. Uncertainties can include how fact finders will evaluate documentary evidence and the credibility and effectiveness of witness testimony, and how trial and appellate courts will apply the law in the context of the pleadings or evidence presented, whether by motion practice, or at trial or on appeal. Disposition valuations are also subject to the uncertainty of how opposing parties and their counsel will themselves view the relevant evidence and applicable law.

The Company establishes liabilities for litigation and regulatory loss contingencies when information related to the loss contingencies shows both that it is probable that a loss has been incurred and the amount of the loss can be reasonably estimated. It is possible that some matters could require the Company to pay damages or make other expenditures or establish accruals in amounts that could not be estimated as of December 31, 2020. While the potential future charges could be material in the particular quarterly or annual periods in which they are recorded, based on information currently known by management, management does not believe any such charges are likely to have a material adverse effect on the Company's financial condition. The following is a summary of certain pending proceedings.

Glover v. Connecticut General Life Insurance Company and The Lincoln National Life Insurance Company, filed in the U.S. District Court for the District of Connecticut, No. 3:16-cv-00827, is a putative class action that was served on the Company on June 8, 2016. Plaintiff is the owner of a universal life insurance policy who alleges that the Company charged more for non-guaranteed cost of insurance than permitted by the policy. Plaintiff seeks to represent all universal life and variable universal life policyholders who owned policies containing non-guaranteed cost of insurance provisions that are similar to those of Plaintiff's policy and seeks damages on behalf of all such policyholders. On January 11, 2019, the court dismissed Plaintiff's complaint in its entirety. In response, Plaintiff filed a motion for leave to amend the complaint, which the Company has opposed.

EFG Bank AG, Cayman Branch, et al. v. The Lincoln National Life Insurance Company, pending in the U.S. District Court for the Eastern District of Pennsylvania, No. 2:17-cv-02592, is a civil action filed on February 1, 2017. Plaintiffs own Legend Series universal life insurance policies originally issued by Jefferson-Pilot (now the Company). Plaintiffs allege that the Company breached the terms of policyholders' contracts when it increased non-guaranteed cost of insurance rates beginning in 2016. The Company is vigorously defending this matter.

In re: Lincoln National COI Litigation, pending in the U.S. District Court for the Eastern District of Pennsylvania, Master File No. 2:16-cv-06605-GJP, is a consolidated litigation matter related to multiple putative class action filings that were consolidated by an order dated March 20, 2017. In addition to consolidating a number of existing matters, the order also covers any future cases filed in the same district related to the same subject matter. Plaintiffs own universal life insurance policies originally issued by Jefferson Pilot (now the Company). Plaintiffs allege that the Company and Lincoln National Corporation breached the terms of policyholders' contracts by increasing non-guaranteed cost of insurance rates beginning in 2016. Plaintiffs seek to represent classes of policyowners and seek damages on their behalf. The Company is vigorously defending this matter.

In re: Lincoln National 2017 COI Rate Litigation, Master File No. 2:17-cv-04150 is a consolidated litigation matter related to multiple putative class action filings that were consolidated by an order of the court in March 2018. Plaintiffs own universal life insurance policies originally issued by former Jefferson-Pilot (now LNL). Plaintiffs allege that LNL and LNC breached the terms of policyholders' contracts by increasing non-guaranteed cost of insurance rates beginning in 2017. Plaintiffs seek to represent classes of policyholders and seek damages on their behalf. The Company is vigorously defending this matter.

TVPX ARS INC., as Securities Intermediary for Consolidated Wealth Management, LTD. v. The Lincoln National Life Insurance Company, filed in the U.S. District Court for the Eastern District of Pennsylvania, No. 2:18-cv-02989, is a putative class action that was filed on July 17, 2018. Plaintiff alleges that the Company charged more for non-guaranteed cost of insurance than permitted by the policy. Plaintiff seeks to represent all universal life and variable universal life policyholders who own policies issued by the Company or its predecessors containing non-guaranteed cost of insurance provisions that are similar to those of Plaintiff's policy and seeks damages on behalf of all such policyholders. The Company is vigorously defending this matter.

LSH Co. and Wells Fargo Bank, National Association, as securities intermediary for LSH Co. v. Lincoln National Corporation and The Lincoln National Life Insurance Company, pending in the U.S. District Court for the Eastern District of Pennsylvania, No. 2:18-cv-05529, is a civil action filed on December 21, 2018. Plaintiffs own universal life insurance policies originally issued by Jefferson-Pilot (now LNL). Plaintiffs allege that the Company breached the terms of policyholders' contracts when it increased non-guaranteed cost of insurance rates in 2016 and 2017. The Company is vigorously defending this matter.

15. Leases

A. Lessee Operating Leases

(1) The Company leases office space and equipment under various lease agreements that are set to expire at various intervals and are subject to renewal options at market rates prevailing at the time of renewal. Rental expense for all leases was $100,544,128 and $117,718,903 at December 31, 2020 and December 31, 2019, respectively.

(2) At December 31, 2020, the minimum aggregate rental commitments are as follows:

Year Ending December 31,	Operating Leases
2021	$ 42,207,593
2022	36,341,748
2023	33,333,081
2024	26,973,068
2025	22,163,261
Total	$ 161,018,751

(3) The Company leases certain of its home office properties through sale-leaseback agreements that include renewal and purchase options. Currently, the leases are scheduled to expire in 2027. At December 31, 2017, the Company had the option to extend the lease for one additional term of 10 years each. The agreements provide the Company with the right of first refusal to purchase the properties at a price as defined in the agreements. The Company also had the option to purchase the leased properties at fair value as defined in the agreements on the last day of any lease term period.

On December 11, 2015, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $47,038,657 receiving cash on the transaction date. The lease was a non-renewable five year term and expired on December 11, 2020. Total lease payments were $53,427,885.

On December 12, 2016, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $58,577,159 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2021. Total lease payments will be $66,300,263.

On December 12, 2016, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $26,190,445 receiving cash on the transaction date. The lease is a non-renewable eight year term, expiring December 12, 2024. Total lease payments will be $30,882,326.

On June 30, 2017, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $38,048,707 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring June 30, 2022. Total lease payments will be $42,745,199.

On June 30, 2017, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $7,413,100 receiving cash on the transaction date. The lease is a non-renewable eight year term, expiring June 30, 2025. Total lease payments will be $8,639,149.

On December 29, 2017, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $12,997,916 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 29, 2022. Total lease payments will be $14,532,140.

On December 29, 2017, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $3,236,275 receiving cash on the transaction date. The lease is a non-renewable eight year term, expiring December 29, 2025. Total lease payments will be $3,749,676.

On June 29, 2018, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $47,043,031 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring June 29, 2023. Total lease payments will be $52,177,743.

On June 29, 2018, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $3,543,660 receiving cash on the transaction date. The lease is a non-renewable eight year term, expiring June 29, 2026. Total lease payments will be $4,065,580.

On December 31, 2018, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $9,798,289 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 29, 2023. Total lease payments will be $10,761,606.

On December 31, 2018, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $9,586,922 receiving cash on the transaction date. The lease is a non-renewable eight year term, expiring December 29, 2026. Total lease payments will be $10,742,944.

On December 31, 2018, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $17,603,059 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 29, 2023. Total lease payments will be $19,333,702.

On June 28, 2019, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $30,702,927 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring June 28, 2024. Total lease payments will be $33,347,168.

On June 28, 2019, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $11,296,310 receiving cash on the transaction date. The lease is a non-renewable eight year term, expiring June 28, 2027. Total lease payments will be $12,565,413.

On June 28, 2019, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $7,771,262 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring June 28, 2024. Total lease payments will be $8,347,365.

On December 12, 2019, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $16,520,210 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2024. Total lease payments will be $17,797,763.

On December 12, 2019, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $7,546,793 receiving cash on the transaction date. The lease is a non-renewable eight year term, expiring December 12, 2024. Total lease payments will be $8,300,977.

On December 12, 2019, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $33,002,292 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2024. Total lease payments will be $35,159,608.

On June 29, 2020, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $50,000,000 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2024. Total lease payments will be $55,311,887.

On June 29, 2020, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $4,000,141 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2024. Total lease payments will be $4,425,106.52.

On June 29, 2020, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $14,582,814 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2024. Total lease payments will be $16,132,057.

On December 11, 2020, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $35,306,799 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2024. Total lease payments will be $38,160,470.

On December 11, 2020, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $4,786,982 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2024. Total lease payments will be $5,173,890.

B. Lessor Leases

(1) Operating Leases

The Company owns and leases real estate. It is an insignificant part of the business activities in terms of revenue, net income and assets.

(2) Leveraged Leases

Not applicable.

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

(1) The following table summarizes the face amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments and derivatives used in replications) with off-balance sheet risk:

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	$ 1,898,910,307	$ 2,784,631,241	$ 2,301,628,759	$ 1,428,172,727
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 1,898,910,307	$ 2,784,631,241	$ 2,301,628,759	$ 1,428,172,727

See Schedule DB of the Company's annual statement for additional detail.

(2) Refer to Footnote 8.A for discussion of off-balance sheet risks associated with derivative contracts.

(3) Refer to Footnote 8.A. for discussion of off-balance sheet risks associated with derivative contracts.

(4) Refer to Footnote 8.A. for discussion of off-balance sheet risks associated with derivative contracts.

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

A. Transfers of Receivables Reported as Sales – Not applicable.

B. Transfer and Servicing of Financial Assets

(1) Securities loaned are treated as collateralized financing transactions. The Company's loaned securities consist mainly of fixed income securities. At December 31, 2020 the total fair value of securities loaned to others was $112,117,236. The Company will hold collateral with a fair value at least equal to the securities loaned. Collateral held consists of cash. Cash collateral is unrestricted and invested in securities or used for general corporate purposes. The Company's agreements with third parties generally contain contractual provisions to allow for additional collateral to be obtained when necessary. The Company values collateral daily and obtains additional collateral when deemed appropriate. The Company has no transactions that extend beyond one year of the reporting date.

The Company does not loan securities within the Separate Accounts.

(2) Not applicable.

(3) Not applicable.

(4) Not applicable.

(5) As of December 31, 2020, the Company has loaned assets, primarily fixed income securities, with a statement value of $94,456,162 and recorded a liability of $115,457,952. The Company has the right to the return of the assets upon demand.

As of December 31, 2020, the Company has pledged fixed-income securities with a statement value of $169,568,090 and mortgage loans with a statement value of $4,463,752,226 to support $3,130,000,000 in advances from the FHLB. The Company's agreement allows for the substitution of assets and the advances are prepayable with penalty.

The Company has entered into a transaction whereby it receives U.S. Treasuries and posts collateral consisting of fixed income securities. As of December 31, 2020, the Company has pledged securities with a statement value of $21,898,804 in support of this transaction. The Company's agreement allow for the substitution of assets.

(6) Not applicable.

(7) a. As of December 31, 2020, the Company has no open reverse repurchase agreements.

b. As of December 31, 2020, the Company has no open repurchase agreements.

C. Wash Sales – The Company had no transactions accounted for as wash sales during 2020 or 2019.

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

Not applicable.

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

Not applicable.

20. Fair Value Measurement

A. (1) Fair Value Measurements at December 31, 2020:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 72,102	$ 309,772	$ -	$ 381,874
Total bonds	-	72,102	309,772	-	381,874
Perpetual preferred stock					
Industrial and miscellaneous	-	-	636,281	-	636,281
Total Perpetual preferred stocks	-	-	636,281	-	636,281
Common stock					
Industrial and miscellaneous	20,348,246	44,573,762	213,827,092	-	278,749,100
Total common stocks	20,348,246	44,573,762	213,827,092	-	278,749,100
Derivative assets					
Interest rate contracts	-	5,774,230,749	87,445,030	-	5,861,675,779
Foreign exchange contracts	-	1,604,258	-	-	1,604,258
Credit contracts	-	-	1,263,451	-	1,263,451
Equity contracts	-	2,763,106	4,331,077,615	-	4,333,840,721
Total derivatives	-	5,778,598,113	4,419,786,096	-	10,198,384,209
Separate account assets	526,259,632	170,896,573,363	205,751,232	-	171,628,584,227
Total assets at fair value	$ 546,607,878	$ 176,719,817,340	$ 4,840,310,473	$ -	$ 182,106,735,691
b. Liabilities at fair value					
Derivative liabilities					
Interest rate contracts	$ -	$ (3,447,246,021)	$ (87,286,588)	$ -	$ (3,534,532,609)
Foreign Exchange Contracts	-	(8,139,774)	-	-	(8,139,774)
Equity contracts	-	(42,902,186)	(3,422,215,065)	-	(3,465,117,251)
Total derivatives	-	(3,498,287,981)	(3,509,501,653)	-	(7,007,789,634)
Total liabilities at fair value	$ -	$ (3,498,287,981)	$ (3,509,501,653)	$ -	$ (7,007,789,634)

The Company does not adjust prices received from third parties; however, the Company does analyze the third party pricing services' valuation methodologies and related inputs and performs additional evaluation to determine the appropriate level within the fair value hierarchy.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, an investment's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the investment.

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

Description	Beginning Balance at 1/2/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains and included in Net Income	Total Gains and included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
Assets										
Bonds										
Industrial and miscellaneous	$ -	$ 60,178,725	$ -	$ (9,728,168)	$ (2,894)	$ 157,245	$ -	$ (50,295,136)	$ -	$ 309,772
Preferred stocks										
Industrial and miscellaneous	5,727,557	-	(3,070,601)	-	(2,020,675)	-	-	-	-	636,281
Common stocks										
Industrial and miscellaneous	172,486,427	-	(102,882)	-	3,079,038	38,364,509	-	-	-	213,827,092
Derivatives (1)										
Interest rate contracts	-	8,365,844	-	-	(8,207,402)	-	-	-	-	158,442
Credit contracts	1,444,263	-	-	(5,486,431)	(239,992)	9,007,163	-	(3,461,552)	-	1,263,451
Equity contracts	259,538,589	9,868,648	-	100,963,601	471,190,350	507,870,212	-	3,558,084	(444,126,934)	908,862,550
Separate account assets	31,417,180	4,015,808	(98,381,493)	(1,450)	905,759	239,966,316	-	(1,223,323)	-	176,698,797
Total assets	$ 470,614,016	$ 82,429,025	$ (101,554,976)	$ 85,747,552	$ 464,704,184	$ 795,365,445	$ -	$ (51,421,927)	$ (444,126,934)	$ 1,301,756,385

(1) The Company has master netting agreements with each of the Company's derivative counterparties, which allow for the netting of the Company's derivative asset and liability positions by counterparty. The resulting derivative asset on page 2 and derivative liability on page 3 are netted by counterparty, and the derivative assets and liabilities herein are netted by derivative type.

(3) Transfers in and out of Level 3 are generally the result of observable market information on a security no longer being available or becoming available to the Company's pricing vendors.

(4) See disclosure 20.B.

(5) Not applicable.

B. The following discussion outlines the methodologies and assumptions used to determine and estimate the Company's financial instruments. Considerable judgment is required to develop these assumptions used to measure fair values. Accordingly, the estimates shown are not necessarily indicative of the amounts that would be realized in a one-time, current market exchange of the Company's financial instruments.

Bonds, Preferred Stocks and Common Stocks

Fair value for these instruments is based on the price published by the SVO, if available. If not available, the Company measures the fair value of investments based on assumptions used by market participants in pricing the security. The most appropriate valuation methodology is selected based on the specific characteristics of the investment, and is consistently applied to measure the investment's fair value. The Company's fair value measurement is based on a market approach which utilizes prices and other relevant information generated by market transactions involving identical or comparable securities. Sources of inputs to the market approach include: third-party pricing services, independent broker quotations or pricing matrices. The Company uses observable and unobservable inputs in its valuation methodologies.

Observable inputs include benchmark yields, reported trades, broker-dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. In addition, market indicators, industry and economic events are monitored and further market data is acquired if certain triggers are met. For certain investments, additional inputs may be used, or some of the inputs described above may not be applicable. For broker-quoted only investments, quotes from market makers or broker-dealers are obtained from sources recognized to be market participants. In order to validate the pricing information and broker-dealer quotes, the Company employs, where possible, procedures that include comparisons with similar observable positions, comparisons with subsequent sales, and discussions with senior business leaders and brokers as well as observations of general market movements for those security classes. For those securities trading in less liquid or illiquid markets with limited or no pricing information, the Company uses unobservable inputs in order to measure the fair value of these securities. In cases where this information is not available, such as for privately placed securities, fair value is estimated using an internal pricing matrix. This matrix relies on

management's judgment concerning: the discount rate used in calculating expected future cash flows, credit quality, industry sector performance and expected maturity.

Derivatives

The Company employs several different methods for determining the fair value of derivative instruments. The fair value of derivative contracts are measured based on current settlement values, which are based on quoted market prices, industry standard models that are commercially available and broker quotes. These techniques project cash flows of the derivatives using current and implied future market conditions. The Company calculates the present value of the cash flows to measure the current fair value of the derivative.

Mortgage Loans on Real Estate

The estimated fair value of mortgage loans on real estate was established using a discounted cash flow method based on credit rating, maturity and future income. The ratings for mortgages in good standing are based on property type, location, market conditions, occupancy, debt service coverage, loan to value, quality of tenancy, borrower and payment record. Fair values for impaired mortgage loans are based on: (1) the present value of expected future cash flows discounted at the loan's effective interest rate; (2) the loan's market price; or (3) the fair value of the collateral if the loan is collateral dependent.

Other Investments

The carrying value of other investments approximates their fair value with the exception of unaffiliated surplus debentures. The fair value of unaffiliated surplus debentures is determined using the same assumptions and methodologies as bonds discussed above.

Cash and Cash Equivalents

Cash and cash equivalents are reported at cost which approximates fair value.

Short-term Investments

Short-term investments are reported at amortized cost which approximates fair value.

Separate Account Assets

Separate accounts assets are reported at fair value with the exception of those assets which are carried at book adjusted carrying value as they support reserves which do not vary with the investment experience.

Borrowed Money

Borrowed money is reported at cost which approximates fair value.

Investment-Type Insurance Contracts

"Liability for deposit-type contracts" on page 3, line 3, includes contracts that are considered to be investment-type contracts (e.g. certain annuity contracts) which are considered deposit-type contracts and thus within the scope of SSAP 100 – *Fair Value* ("SSAP 100"). The fair values for the account values of certain investment contracts are based on their approximate surrender values. The fair values for remaining guaranteed interest and similar contracts are estimated using discounted cash flow calculations. These calculations are based on interest rates currently offered on similar contracts with maturities that are consistent with those remaining for the contracts being valued. At December 31, 2020 and December 31, 2019, the remaining guaranteed interest and similar contracts carrying value approximated fair value.

Surplus Notes Due to LNC

Fair value for surplus notes is estimated using discounted cash flow analysis based on the Company's current incremental borrowing rate for similar types of borrowing arrangements.

C. The aggregate fair value and admitted values for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall are as follows:

December 31, 2020

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 99,975,967,416	$ 84,628,404,344	$ 166,273,781	$ 91,565,951,285	$ 8,243,742,350	$ -	$ -
Perpetual preferred stock	135,467,603	125,464,877	53,974,482	9,720,000	71,773,121	-	-
Common stock	4,622,139,873	4,622,139,873	20,348,246	44,573,762	4,557,217,865	-	-
Derivative assets (1)	3,515,141,128	3,108,706,899	-	2,197,920,648	1,317,220,480	-	-
Mortgage loans on real estate	14,567,144,661	13,540,977,301	-	13,734,839,230	832,305,431	-	-
Other investments	864,908,891	679,712,338	-	853,907,173	11,001,718	-	-
Cash and cash equivalents	349,743,662	349,743,662	-	349,743,662	-	-	-
Short-term investments	2,401,339,143	2,401,339,143	-	2,401,339,143	-	-	-
Separate account assets	171,628,584,227	171,466,339,031	526,259,632	170,896,573,363	205,751,232	-	-
Liabilities, Surplus and Other Funds							
Borrowed money	$ (3,129,636,226)	$ (3,129,636,226)	$ -	$ (3,129,636,226)	$ -	$ -	$ -
Investment-type insurance contracts	(919,378,765)	(917,687,447)	-	-	(919,378,765)	-	-
Surplus notes due to LNC	(1,956,148,512)	(1,546,566,774)	-	-		-	-

(1) The Company has master netting agreements with each of the Company's derivative counterparties, which allow for the netting of the Company's derivative asset and liability positions by counterparty. The resulting derivative asset on page 2 and derivative liability on page 3 are netted by counterparty, and the derivative assets and liabilities herein are netted by derivative type.

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)
Assets							
Bonds	$ 88,955,334,863	$ 80,146,720,181	$ 210,228,332	$ 81,156,199,693	$ 7,588,906,838	$ -	$ -
Perpetual preferred stock	218,936,288	209,034,800	76,670,772	65,947,763	76,317,753	-	-
Common stock	4,814,283,536	4,814,283,536	23,838,080	37,172,284	4,753,273,172	-	-
Derivative assets (1)	1,422,971,851	1,398,071,270	-	1,086,415,934	336,555,917	-	-
Mortgage loans on real estate	13,573,466,271	13,143,141,692	-	13,573,466,271	-	-	-
Other investments	824,378,690	686,619,616	-	768,585,536	55,793,154	-	-
Cash and cash equivalents	927,509,792	927,509,792	-	927,509,792	-	-	-
Short-term investments	1,135,803,470	1,135,803,470	-	1,135,803,470	-	-	-
Separate account assets	152,483,808,270	152,443,999,292	563,839,812	151,887,095,228	32,876,230	-	-
Liabilities, Surplus and Other Funds							
Borrowed money	$ (3,584,515,793)	$ (3,584,515,793)	$ -	$ (3,584,515,793)	$ -	$ -	$ -
Investment-type insurance contracts	(886,359,278)	(886,119,671)	-	-	(886,359,278)	-	-
Surplus notes due to LNC	(1,813,848,651)	(1,516,566,774)	-	-		-	-

(1) The Company has master netting agreements with each of the Company's derivative counterparties, which allow for the netting of the Company's derivative asset and liability positions by counterparty. The resulting derivative asset on page 2 and derivative liability on page 3 are netted by counterparty, and the derivative assets and liabilities herein are netted by derivative type.

D. Not applicable.

E. Not applicable.

21. Other Items

A. Unusual or Infrequent Items – Not applicable.

B. Troubled Debt Restructuring: Debtors – Not applicable.

C. Other Disclosures – Not applicable.

D. Business Interruption Insurance Recoveries – Not applicable.

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
CAPCO	Connecticut	$ 1,200,000	$ 1,200,000
CAPCO	Mississippi	152,961	152,961
Total		$ 1,352,961	$ 1,352,961

(2) Method of Estimating Utilization of Remaining Transferrable and Non-transferable State Tax Credits

The method of estimating the remaining transferable state tax credits by state is based on the initial investment obligation and subsequent future years cash payment obligations. The Company has no non-transferable tax credits in 2020.

(3) Impairment Loss

Not applicable.

(4) State Tax Credits Admitted and Nonadmitted

Not applicable.

F. Subprime-Mortgage-Related Risk Exposure

(1) The Company's exposure to subprime mortgage lending is limited to investments in banks and other financial institutions that may be impacted by subprime lending and direct investments in asset-backed securities collateralized debt obligations, asset-backed securities ("ABS") and residential mortgage-backed securities ("RMBS"). Mortgage-related ABS are backed by home equity loans and RMBS are backed by residential mortgages. These securities are backed by loans that are characterized by borrowers of differing levels of creditworthiness: prime, Alt-A and subprime. Prime lending is the origination of residential mortgage loans to customers with excellent credit profiles. Alt-A lending is the origination of residential mortgage loans to customers who have prime credit profiles but lack documentation to substantiate income. Subprime lending is the origination of loans to customers with weak or impaired credit profiles.

Based upon the analysis of the Company's exposure to subprime related investments, the Company continues to expect to receive payments in accordance with contractual terms for a significant amount of its securities, largely due to the seniority of the claim on the collateral of the securities that the Company owns. The tranches of the securities will experience losses according to their seniority level with the least senior (or most junior), typically the unrated residual tranche, taking the initial loss. The credit ratings of the securities reflect the seniority of the securities that the Company owns.

(2) Direct exposure through investments in subprime mortgage loans

Not applicable.

(3) Direct exposure through other investments

	Actual Cost	Book / Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 36,922,417	$ 38,775,955	$ 41,071,883	$ 5,187
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	181,881,672	185,649,200	216,457,501	94,784
e. Equity investment in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 218,804,089	$ 224,425,155	$ 257,529,384	$ 99,971

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage – Not applicable.

G. Retained Assets

(1) The Company's retained asset account program, known as SecureLine®, is a service offered to assist beneficiaries and policy owners in managing proceeds payable from life insurance and annuity contracts. SecureLine® accounts are established from proceeds payable from these policies. An unaffiliated bank administers each account on the Company's behalf. Funds supporting each account are held within the Company's general account. Once the account is opened, the owner can access any or all of the proceeds immediately.

During 2020 account holders were credited different interest rates by the Company ranging from 0.12% - 1.63% for Tier 1 accounts and 1.20% - 1.70% for Tier 2 accounts. Tier 1 accounts were established before November 1, 2006. The crediting rate is established on a calendar quarter basis based on the average 90 day T-bill rate for the previous calendar quarter. There is no guaranteed rate associated with Tier 1 accounts. Tier 2 accounts were established on or after November 1, 2006. The crediting rate is established on a calendar monthly basis based on the Bloomberg National Money Market Checking Account rate plus 1.00%. The Bloomberg rate + 1.00% is the minimum guaranteed rate for these accounts.

There are no monthly fees for the normal administration (checks and account servicing including statements) of the accounts for each of the account owners. There are fees for stop payment and non-sufficient funds checks. The Company's retained asset accounts are the default method for satisfying life insurance claims.

(2)

	In Force			
	As of December 31, 2020		As of December 31, 2019	
	Number	Balance	Number	Balance
a. Up to and including 12 months	301	$ 91,119,808	242	$ 46,920,998
b. 13 to 24 months	186	24,151,104	208	29,818,861
c. 25 to 36 months	178	21,887,071	202	27,881,184
d. 37 to 48 months	181	22,837,334	167	14,754,618
e. 49 to 60 months	142	11,790,817	194	23,710,960
f. Over 60 months	6,269	279,590,275	6,739	287,064,304
g. Total	7,257	$ 451,376,409	7,752	$ 430,150,925

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	5,638	$ 349,120,644	2,114	$ 81,030,281
b. Number/amount of retained asset accounts issued/added during the year	349	171,873,834	64	6,241,871
c. Investment earnings credited to retained asset accounts during the year	N/A	4,573,536	N/A	1,009,128
d. Fees and other charges assessed to retained asset accounts during the year	N/A	1,000	N/A	365
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	(23)	(381,558)	(6)	(71,413)
f. Number/amount of retained asset accounts closed/withdrawn during the year	(679)	(149,949,585)	(200)	(12,071,694)
g. Number/balance of retained asset accounts at the end of the year	5,285	$ 375,237,871	1,972	$ 76,138,538

H. Insurance-Linked Securities ("ILS") Contracts - Not applicable.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy – Not applicable.

22. Events Subsequent

Type I. Recognized Subsequent Events:

None noted. Subsequent events have been considered through February 28, 2021 for the statutory statement issued on February 28, 2021.

Type II. Nonrecognized Subsequent Events:

None noted. Subsequent events have been considered through February 28, 2021 for the statutory statement issued on February 28, 2021.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

   Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

   Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

   Yes ( ) No (X)

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

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

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

   Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

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

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

   Yes (X) No ( )

   If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $98,108,542.

B. Uncollectible Reinsurance – Not applicable.

C. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the company listed below, amounts that are reflected as:

(1)	Claims incurred	$	-
(2)	Claims adjustment expenses incurred	$	-
(3)	Premiums earned	$	-
(4)	Other	$	10,818,977
(5)	Company		Amount
	Lincoln National Reinsurance Company (Barbados) Limited	$	10,818,977

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation – Not applicable.

E. Not applicable.

F. Not applicable.

G. Not applicable – The Company does not cede business to a captive where a risk-based capital shortfall exists.

H. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Accident and health reserves as of December 31, 2019 were $4,961,548,945. As of December 31, 2020, $325,808,690 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $4,633,239,701 out of $4,985,333,207 total December 31, 2020 reserves, as a result of re-estimation of unpaid claims and claim adjustment expenses on Accident and Health lines of business. Therefore, there has been a $2,500,554 favorable prior-year development since December 31, 2019 to December 31, 2020. Interest on the reserve is an important component that is excluded in Schedule H. If interest was included the result would have been a more favorable runout.

B. There have been no significant changes.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

For the year ended December 31, 2020, amount of insurance in force for individual and group life participating policies were 0.17% of total individual and group life insurance in force. The Company accounts for its policyholder dividends as defined and recognized by the NAIC. The Company paid dividends in the amount of $32,919,105 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$	-
2.	Date of the most recent evaluation of this liability		12/31/2020
3.	Was the anticipated investment income utilized in the calculation?		No

31. Reserves for Life Contracts and Annuity Contracts

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

(2) Ordinary policies issued substandard are valued on the multiple table reserve basis. Group insurance and risk premium reinsurance policies subject to multiple table ratings are valued on the basis of the corresponding multiples of the standard reserves. Policies issued with premiums and values based on rated ages are valued according to the rated ages. A reserve of 50% of the net extra premium is carried on policies with flat extra premiums.

(3) As of December 31, 2020, the Company had $49,748,038,846 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the Department. Reserves to cover the above insurance totaled the gross amount of $1,399,351,978 at year-end and are reported in Exhibit 5, Miscellaneous Reserves section.

(4) The Tabular Interest has been determined by formula or from the basic data for such items. Basic data is defined as interest credited plus change in accrued interest.

The Tabular Less Actual Reserve Released has been determined by formula or from the basic data for such items.

The Tabular Cost has been determined by formula or from the basic data for such items.

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the Tabular Interest is calculated by formula or from the basic data for such items.

(6) The details for other changes:

Item	Total	Industrial Life	Ordinary: Life Ins.	Ordinary: Individual Annuities	Ordinary: Supplementary Contracts	Ordinary: Credit Life Group and Individual	Group: Life Ins.	Group: Annuities
Change in reserves on inforce	$ 442,088,321	$ -	$ 269,775,554	$ -	$ -	$ -	$ 172,312,767	$ -
Change in the difference of reserve over Account Value and in AG43	(392,569,695)	-	-	(395,749,470)	-	-	-	3,179,775
3106999 Total	$ 49,518,626	$ -	$ 269,775,554	$ (395,749,470)	$ -	$ -	$ 172,312,767	$ 3,179,775

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

A. Individual Annuities

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 14,346,597,950	$ 84,169,034	$ -	$ 14,430,766,984	8.5%
	b. At book value less current surrender charge of 5% or more	537,233,356	-	-	537,233,356	0.3
	c. At fair value	-	-	136,660,094,295	136,660,094,295	80.3
	d. Total with market value adjustment or at fair value (total of a through c)	14,883,831,306	84,169,034	136,660,094,295	151,628,094,635	89.1
	e. At book value without adjustment (minimal or no charge or adjustment)	15,185,360,492	3,765,888	-	15,189,126,380	8.9
(2)	Not subject to discretionary withdrawal	3,095,184,057	-	184,803,034	3,279,987,091	1.9
(3)	Total (gross: direct + assumed)	$ 33,164,375,855	$ 87,934,922	$ 136,844,897,329	$ 170,097,208,106	100.0%
(4)	Reinsurance ceded	3,865,336,326	-	-	3,865,336,326	
(5)	Total (net)* (3) - (4)	$ 29,299,039,529	$ 87,934,922	$ 136,844,897,329	$ 166,231,871,780	
(6)	Amounts included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 27,261,480	$ -	$ -	$ 27,261,480	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

B. Group Annuities

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 11,529,966,197	$ 2,890,604,456	$ -	$ 14,420,570,653	50.8%
	b. At book value less current surrender charge of 5% or more	21,033,278	-	-	21,033,278	0.1
	c. At fair value	-	-	10,282,219,492	10,282,219,492	36.2
	d. Total with market value adjustment or at fair value (total of 1 through 3)	11,550,999,475	2,890,604,456	10,282,219,492	24,723,823,423	87.1
	e. At book value without adjustment (minimal or no charge or adjustment)	2,590,979,859	-	-	2,590,979,859	9.0
(2)	Not subject to discretionary withdrawal	1,117,553,520	-	18,043	1,117,571,563	3.9
(3)	Total (gross: direct + assumed)	$ 15,259,532,854	$ 2,890,604,456	$ 10,282,237,535	$ 28,432,374,845	100.0%
(4)	Reinsurance ceded	45,292,921	-	-	45,292,921	
(5)	Total (net)* (3) - (4)	$ 15,214,239,933	$ 2,890,604,456	$ 10,282,237,535	$ 28,387,081,924	
(6)	Amounts included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ 5,598,829	$ -	$ -	$ 5,598,829	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

C. Deposit-type Contracts
(no life contingencies)

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
	b. At book value less current surrender charge of 5% or more	-	-	-	-	0.0
	c. At fair value	-	-	-	-	0.0
	d. Total with market value adjustment or at fair value (total of 1 through 3)	-	-	-	-	0.0
	e. At book value without adjustment (minimal or no charge or adjustment)	18,771,378	-	-	18,771,378	28.7
(2)	Not subject to discretionary withdrawal	46,639,409	-	-	46,639,409	71.3
(3)	Total (gross: direct + assumed)	$ 65,410,787	$ -	$ -	$ 65,410,787	100.0%
(4)	Reinsurance ceded	719,331	-	-	719,331	
(5)	Total (net)* (3) - (4)	$ 64,691,456	$ -	$ -	$ 64,691,456	
(6)	Amounts included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

D.

		Amount
(1)	Exhibit 5, Annuities Section, Total (net)	$ 43,552,437,333
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	107,846,138
(3)	Exhibit 7, Deposit-Type Contracts Life, 14, Column 1	917,687,447
(4)	Subtotal	$ 44,577,970,918
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	$ 150,105,674,242
(6)	Exhibit 3, Line 0399999, Column 2	-
(7)	Policyholder dividend and coupon accumulations	-
(8)	Policy premiums	-
(9)	Guaranteed interest contracts	-
(10)	Other contract deposit funds	-
(11)	Subtotal	$ 150,105,674,242
(12)	Combined Total	$ 194,683,645,160

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ -	$ 10,905,644	$ 10,905,644
b. Universal Life	12,259,430,943	12,084,602,124	13,039,189,692
c. Universal Life with Secondary Guarantees	13,568,749,980	11,735,568,371	28,013,831,253
d. Indexed Universal Life	2,621,640,129	2,115,379,803	1,914,596,789
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	1,609,741,960	1,699,011,909
h. Variable Life	5,557,989,098	5,446,637,030	5,499,720,718
i. Variable Universal Life	-	-	-
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			-
a. Term Policies without Cash Value	XXX	XXX	7,497,799,773
b. Accidental Death Benefits	XXX	XXX	2,028,411
c. Disability - Active Lives	XXX	XXX	1,994,794,245
d. Disability - Disabled Lives	XXX	XXX	652,966,951
e. Miscellaneous Reserves	XXX	XXX	4,039,567,546
(3) Total: (gross direct + assumed)	$ 34,007,810,150	$ 33,002,834,932	$ 64,364,412,931
(4) Reinsurance Ceded	-	-	17,918,585,532
(5) Total (net) (3)-(4)	$ 34,007,810,150	$ 33,002,834,932	$ 46,445,827,399

B. Separate Account with Guarantee – Not applicable.

C. Separate Account Nonguaranteed	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ -	$ -	$ -
b. Universal Life	-	-	-
c. Universal Life with Secondary Guarantees	-	-	-
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	-	-
h. Variable Life	20,318,033,560	18,313,248,393	18,011,726,743
i. Variable Universal Life	-	-	-
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			-
a. Term Policies without Cash Value	XXX	XXX	-
b. Accidental Death Benefits	XXX	XXX	-
c. Disability - Active Lives	XXX	XXX	-
d. Disability - Disabled Lives	XXX	XXX	-
e. Miscellaneous Reserves	XXX	XXX	-
(3) Total: (gross direct + assumed)	$ 20,318,033,560	$ 18,313,248,393	$ 18,011,726,743
(4) Reinsurance Ceded	-	-	-
(5) Total (net) (3)-(4)	$ 20,318,033,560	$ 18,313,248,393	$ 18,011,726,743

D.	Amounts
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 40,689,617,435
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	644,967
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	1,976,156,554
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	624,073,515
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	3,155,334,928
(6) Subtotal	$ 46,445,827,399
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	18,011,726,743
(8) Exhibit 3, Line 0499999, Column 2	-
(9) Exhibit 3, Line 0599999, Column 2	-
(10) Subtotal (Lines (7) through (9))	$ 18,011,726,743
(11) Combined Total ((6) and (10))	$ 64,457,554,142

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ -	$ -
(2) Ordinary new business	(1,606,617)	(1,607,091)
(3) Ordinary renewal	122,076,301	309,655,094
(4) Credit life	-	-
(5) Group life	83,372,477	80,740,201
(6) Group annuity	(85,449)	(85,449)
(7) Totals	$ 203,756,712	$ 388,702,755

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. During 2020, the Company reported assets and liabilities from the following product lines/transactions into a separate account:

(a) Variable Life Insurance Products

(b) Variable Annuities

(c) Fixed Annuities with Market Value Adjustments

(d) Employee Benefit Plans with Market Value Adjustments

(e) Employee Benefit Plans

In accordance with the domiciliary state procedures for approving items within the separate account, the separate account classification of the following items are supported by a specific state statute:

(a) Variable Life Insurance Products – Indiana Code 27-1-5-1

(b) Variable Annuities – Indiana Code 27-1-5-1

(c) Funding Agreements – Indiana Code 27-1-12.7-8

(d) Employee Benefit Plans – Indiana Code 27-1-5-1

The following items are supported by direct approval by the Commissioner:

(a) Fixed Annuities with Market Value Adjustments – The Department's approval was obtained in a letter dated August 12, 1999.

(b) Employee Benefit Plans with Market Value Adjustments – The Department's approval was obtained in a letter dated August 12, 1999.

(c) Employee Benefit Plans with Market Value Adjustments (Book Value Separate Account) – The Department's approval was obtained in a letter dated August 8, 2012.

(2) In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. (The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.)

As of December 31, 2020 and 2019, the Company's separate account statement included legally insulated assets of $163,343,221,213 and $149,013,119,155, respectively. The Company's separate account statement included seed money of $9,329, which is considered by the Company to not be legally insulated. The assets legally insulated from the general account as of December 31, 2020 are attributed to the following products/transactions:

Product Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Life Insurance Products	$ 20,555,782,310	$ -
Variable Annuities	129,558,196,588	8,036,759,453
Fixed Annuities with Market Value Adjustments	-	86,358,365
Employee Benefit Plans with Market Value Adjustments	2,938,669,257	-
Employee Benefit Plans	10,290,573,058	-
Total	$ 163,343,221,213	$ 8,123,117,818

(3) In accordance with the products/transactions recorded within the separate account, some separate account liabilities are guaranteed by the general account. (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account.)

As of December 31, 2020, the general account of the Company had a maximum guarantee for separate account liabilities of $75,826,760,019. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a. 2020, $ 239,688,398
b. 2019, $ 221,337,648
c. 2018, $ 213,759,314
d. 2017, $ 199,257,741
e. 2016, $ 195,369,221

As of December 31, 2020, the general account of the Company had paid $177,990,381 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2019, 2018, 2017 and 2016 were $122,642,103, $82,203,692, $87,567,697 and $72,944,951, respectively.

(4) Not applicable.

B. General Nature and Characteristics of Separate Accounts Business

Separate Accounts held by the Company represent primarily funds for which the policyholder bears all investment risk. The Company bears expense risk and, in some cases, mortality risk. Funds support life contracts in addition to deferred annuities. The assets and liabilities of these accounts are carried at fair value. The Company has a Separate Account containing variable annuities with guarantees. These Modified Guaranteed Annuities are valued at fair value, and are non-indexed with a guarantee of more than 4%, subject to discretionary withdrawal with a fair value adjustment.

Information regarding the separate accounts of the Company is as follows:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for the year ended 12/31/2019	$ -	$ -	$ 671,242,524	$ 12,019,894,008	$ 12,691,136,532
(2) Reserves at 12/31/2019 for accounts with assets at:					
a. Fair value	$ -	$ -	$ 2,978,539,377	$ 162,748,251,011	$ 165,726,790,388
b. Amortized cost	-	-		2,390,610,597	2,390,610,597
c. Total Reserves	$ -	$ -	$ 2,978,539,377	$ 165,138,861,608	$ 168,117,400,985
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal					
1. With market value adjustment	$ -	$ -	$ 2,978,539,377	$ -	$ 2,978,539,377
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	-	-	162,748,251,011	162,748,251,011
4. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	-	-	2,978,539,377	162,748,251,011	165,726,790,388
b. Not subject to discretionary withdrawal	-	-	-	2,390,610,597	2,390,610,597
c. Total	$ -	$ -	$ 2,978,539,377	$ 165,138,861,608	$ 168,117,400,985
(4) Reserves for Asset Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 12,756,318,086
b. Transfers from Separate Accounts (Page 4, Line 10)	12,063,102,144
c. Net transfers to or (from) Separate Accounts (a) - (b)	$ 693,215,942
(2) Reconciling Adjustments:	
a. Reinsurance for Commonwealth	116,752,236
(3) Transfers as Reported in the Summary of Operations of Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ 809,968,178

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expense as of December 31, 2020 and 2019 was $199,559,392 and $193,857,167, respectively.

The Company incurred $240,334,751 and paid $234,632,526 of claim adjustment expenses in the current year, of which $147,765,967 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1, 1A and 2. Yes [X] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State regulating? Indiana

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000059558

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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. 12/31/2017

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). 06/28/2019

3.4 By what department or departments?
Indiana Department of Insurance

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

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

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

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

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If 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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,

7.21 State the percentage of foreign control %

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

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] 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
Lincoln Financial Securities Corp.	Concord, NH	No	No	No	Yes
Lincoln Investment Advisors Corp.	Concord, NH	No	No	No	Yes
Lincoln Financial Advisors Corp.	Fort Wayne, IN	No	No	No	Yes
Lincoln Financial Distributors, Inc.	Philadelphia, PA	No	No	No	Yes
Lincoln Financial Investment Services Corp.	Fort Wayne, IN	No	No	No	Yes
Lincoln National Corporation	Radnor, PA	No	No	No	Yes

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young LLP, 2005 Market Street, Suite 700, Philadelphia, PA 19103

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

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

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

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

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?
Elizabeth Ann Braswell (Officer), 150 N. Radnor Chester Road, Radnor, PA 19087

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

12.11 Name of real estate holding company see 12.2

12.12 Number of parcels involved 17

12.13 Total book/adjusted carrying value $ 96,732,575

12.2 If yes, provide explanation
Real estate is owned indirectly through limited partnership and LLC interests as reported on Schedule BA.

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

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

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

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

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

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

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

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

20.11 To directors or other officers $ 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 [X]

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 [X] No [ ]

22.2 If answer is yes:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

22.21	Amount paid as losses or risk adjustment	$	105,545
22.22	Amount paid as expenses	$	1,313,568
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 [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 29,004,895

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 [X] No [ ]

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

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

24.04	For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.	$	115,457,952
24.05	For the reporting entity's securities lending program, report amount of collateral for other programs.	$	0

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

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

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

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

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$	115,457,952
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$	115,457,952
24.093	Total payable for securities lending reported on the liability page:	$	115,457,952

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 [X] 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	$	194,850,000
25.28	On deposit with states	$	42,034,152
25.29	On deposit with other regulatory bodies	$	0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$	21,898,804
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$	4,633,320,316
25.32	Other	$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		$

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

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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 [X] 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 [X]
26.42	Permitted accounting practice	Yes [ ]	No [X]
26.43	Other accounting guidance	Yes [ ]	No [X]

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 [X]

- 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 [X]

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 [X] No [ ]

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

1	2

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Name of Custodian(s)	Custodian's Address
Bank of New York Mellon	One Wall Street, 14th Floor, New York, NY 10286

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

1 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
Lincoln Investment Management Company	A
Macquarie Investment Management Advisers	U
Goldman Sachs Asset Management, L.P.	U
Athene Asset Management LP	U
Prudential Private Placement Investors, L.P.	U
Barings LLC	U
Apollo Global Management LLC	U
J.P. Morgan Alternative Asset Management, Inc.	U
J.P. Morgan Investment Management, Inc.	U
BlackRock Investment Management, LLC	U
Hamilton Lane Advisors, LLC	U
Blackstone Insurance Solutions	U
Ares Management LLC	U

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
45-3060961	Lincoln Investment Management Company		Not a Registered Investment Advisor	DS
105390	Macquarie Investment Management Advisers	549300FCXWPN6DXHG284	Securities Exchange Commission	NO
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	Securities Exchange Commission	NO
294422	Athene Asset Management LP	549300L3R6C4MA4YKN89	Securities Exchange Commission	NO
106442	Prudential Private Placement Investors, L.P.	549300FF4O2WS0DC9J60	Securities Exchange Commission	NO
106006	Barings LLC	ANDKRHQKPRRG4Q2KLR05	Securities Exchange Commission	NO
153502	Apollo Global Management LLC	54930054P2G7ZJB0KM79	Securities Exchange Commission	NO
20989	J.P. Morgan Alternative Asset Management, Inc.	54930033JJHPUBPLHG91	Securities Exchange Commission	NO
20989	J.P. Morgan Investment Management, Inc.	549300W78QHV4XMM6K69	Securities Exchange Commissio	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

			n	
108928	BlackRock Investment Management, LLC	5493006MRTEZZ4S4CQ20	Securities Exchange Commissio n	NO
107876	Hamilton Lane Advisors, LLC	549300CO2PNBHLHG4K44	Securities Exchange Commissio n	NO
3474246	Ares Management LLCC	3M096E5S0PEUTB0I8L53	Securities Exchange Commissio n	NO
17917	BlackStone Insurance Solutions	5299004LW4QWGZUB8Y96	Securities Exchange Commissio n	NO

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

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
534898	LINCOLN VAR INS PRODS TRUST MULTI MGR G	$ 19,933,198
534898	LINCOLN VAR INS PRODS TRUST MULTI MGR G	$ 2,267,112
535000	LINCOLN VAR INS PRODS TRUST AMER CENTUR	$ 17,686
535000	LINCOLN VAR INS PRODS TRUST RPM BLACKROC	$ 14,272
535000	LINCOLN VAR INS PRODS TRUST FRANKLIN TE	$ 12,761,164
535000	LINCOLN VAR INS PRODS TRUST FRANKLIN TE	$ 1,441,732
535000	LINCOLN VAR INS PRODS TRUST SSGA LARGE C	$ 19,816
535000	LINCOLN VAR INS PRODS TRUST SSGA SMALL C	$ 16,357
535000	LINCOLN VAR INS PRODS TRUST MFS INTL GRO	$ 14,342
53500Q	Lincoln Var Ins Prods Trust T ROWE PRICE	$ 469,206
53500Q	Lincoln Var Ins Prods Trust T ROWE PRICE	$ 200,747
53500Q	Lincoln Var Ins Prods Trust ISHARES TR U	$ 147,388
53500Q	Lincoln Var Ins Prods Trust ISHARES GLB	$ 148,824
53500Q	Lincoln Var Ins Prods Trust ISHARES FI A	$ 121,918
29.2999 TOTAL		$ 37,573,762

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
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP Dimensional U.S. Core Equity 2 Fund	$ 7,577,465	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP Loomis Sayles Global Growth Fund	$ 7,539,988	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP Dimensional International Core Equity Fund	$ 1,915,212	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP SSGA Developed International 150 Fund	$ 1,905,503	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	State Street Institutional U.S. Government Money Market Fund	$ 995,030	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP Dimensional U.S. Core Equity 2 Fund	$ 861,827	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP Loomis Sayles Global Growth Fund	$ 857,564	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP Dimensional International Core Equity Fund	$ 217,828	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	LVIP SSGA Developed International 150 Fund	$ 216,723	12/31/2020
LINCOLN VAR INS PRODS TRUST MULTI MGR G	State Street Institutional U.S. Government Money Market Fund	$ 113,170	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	State Street Institutional U.S. Government Money Market Fund	$ 958	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	Zimmer Biomet Holdings	$ 391	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	Northern Trust	$ 328	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	Emerson Electric	$ 319	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	iShares Russell Mid-Cap Value ETF	$ 317	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	Chubb	$ 316	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	F5 Networks	$ 274	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	nVent Electric	$ 272	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	Universal Health Services Class B	$ 241	12/31/2020
LINCOLN VAR INS PRODS TRUST AMER CENTUR	Bank of New York Mellon	$ 232	12/31/2020
LINCOLN VAR INS PRODS TRUST RPM BLACKROC	BlackRock Global Allocation Fund	$ 13,934	12/31/2020
LINCOLN VAR INS PRODS TRUST RPM BLACKROC	State Street Institutional U.S. Government Money Market Fund	$ 338	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Core U.S. Aggregate Bond ETF	$ 2,724,278	12/31/2020

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Rising Dividends VIP Fund	$	2,338,727	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Growth Fund	$	1,860,497	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Mutual Global Discovery Fund	$	1,471,456	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Total Return Fund	$	1,223,855	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Growth Opportunities Fund	$	1,045,162	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Intermediate-Term Corporate Bond ETF	$	812,431	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Core S&P 500 ETF	$	552,198	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Core MSCI EAFE ETF	$	367,117	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares TIPS Bond ETF	$	255,474	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Core U.S. Aggregate Bond ETF	$	307,784	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Rising Dividends VIP Fund	$	264,225	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Growth Fund	$	210,195	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Mutual Global Discovery Fund	$	166,242	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Total Return Fund	$	138,269	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	Franklin Growth Opportunities Fund	$	118,080	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Intermediate-Term Corporate Bond ETF	$	91,787	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Core S&P 500 ETF	$	62,386	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares Core MSCI EAFE ETF	$	41,476	12/31/2020
LINCOLN VAR INS PRODS TRUST FRANKLIN TE	iShares TIPS Bond ETF	$	28,863	12/31/2020
LINCOLN VAR INS PRODS TRUST SSGA LARGE C	LVIP SSGA S&P 500 Index Fund	$	18,918	12/31/2020
LINCOLN VAR INS PRODS TRUST SSGA LARGE C	State Street Institutional U.S. Government Money Market Fund	$	898	12/31/2020
LINCOLN VAR INS PRODS TRUST SSGA SMALL C	LVIP SSGA Small-Cap Index Fund	$	12,659	12/31/2020
LINCOLN VAR INS PRODS TRUST SSGA SMALL C	LVIP SSGA Mid-Cap Index Fund	$	3,057	12/31/2020
LINCOLN VAR INS PRODS TRUST SSGA SMALL C	State Street Institutional U.S. Government Money Market Fund	$	641	12/31/2020
LINCOLN VAR INS PRODS TRUST MFS INTL GRO	LVIP MFS International Growth Fund	$	9,591	12/31/2020
LINCOLN VAR INS PRODS TRUST MFS INTL GRO	MFS® VIT II Research International Portfolio	$	2,749	12/31/2020
LINCOLN VAR INS PRODS TRUST MFS INTL GRO	LVIP MFS Value Fund	$	1,334	12/31/2020
LINCOLN VAR INS PRODS TRUST MFS INTL GRO	State Street Institutional U.S. Government Money Market Fund	$	668	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA S&P 500 Index Fund	$	147,161	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA International Index Fund	$	66,579	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Value Fund	$	50,300	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Growth Stock Fund	$	47,235	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price International Value Equity Fund	$	22,371	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price International Stock Fund	$	22,045	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA Mid-Cap Index Fund	$	17,224	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA Small-Cap Index Fund	$	16,052	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Emerging Markets Value Stock Fund	$	14,357	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Emerging Markets Stock Fund	$	11,432	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA S&P 500 Index Fund	$	62,962	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA International Index Fund	$	28,485	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Value Fund	$	21,520	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Growth Stock Fund	$	20,209	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price International Value Equity Fund	$	9,571	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price International Stock Fund	$	9,432	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA Mid-Cap Index Fund	$	7,369	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	LVIP SSGA Small-Cap Index Fund	$	6,868	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Emerging Markets Value Stock Fund	$	6,143	12/31/2020
Lincoln Var Ins Prods Trust T ROWE PRICE	T. Rowe Price Emerging Markets Stock Fund	$	4,891	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Core S&P 500 ETF	$	54,395	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Core U.S. Aggregate Bond ETF	$	28,926	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Core S&P Mid-Cap ETF	$	17,471	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Edge MSCI Min Vol USA ETF	$	10,353	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Core S&P Small-Cap ETF	$	6,792	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares 1-3 Year Treasury Bond ETF	$	6,468	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Core U.S. Treasury Bond ETF	$	5,841	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Broad USD Investment Grade Corporate Bond ETF	$	4,892	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares MBS ETF	$	4,873	12/31/2020
Lincoln Var Ins Prods Trust ISHARES TR U	iShares Edge MSCI USA Momentum Factor ETF	$	4,470	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Core S&P 500 ETF	$	38,151	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Core U.S. Aggregate Bond ETF	$	22,064	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Core MSCI EAFE ETF	$	16,131	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Core S&P Mid-Cap ETF	$	15,811	12/31/2020

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Lincoln Var Ins Prods Trust ISHARES GLB	iShares Core MSCI Emerging Markets ETF	$ 14,587	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Edge MSCI Min Vol USA ETF	$ 14,477	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Core S&P Small-Cap ETF	$ 7,816	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares MBS ETF	$ 6,962	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Core U.S. Treasury Bond ETF	$ 4,665	12/31/2020
Lincoln Var Ins Prods Trust ISHARES GLB	iShares Broad USD Investment Grade Corporate Bond ETF	$ 3,052	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares Core U.S. Aggregate Bond ETF	$ 54,976	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares Broad USD Investment Grade Corporate Bond ETF	$ 16,244	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares MBS ETF	$ 16,132	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares Core U.S. Treasury Bond ETF	$ 16,083	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares 1-3 Year Treasury Bond ETF	$ 11,876	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares iBoxx $ High Yield Corporate Bond ETF	$ 2,219	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares 20+ Year Treasury Bond ETF	$ 1,824	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares iBoxx $ High Yield Corporate Bond ETF	$ 1,234	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	iShares 7-10 Year Treasury Bond ETF	$ 1,156	12/31/2020
Lincoln Var Ins Prods Trust ISHARES FI A	State Street Institutional U.S. Government Money Market Fund	$ 173	12/31/2020

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	$ 87,029,743,487	$ 102,377,306,559	$ 15,347,563,072
30.2	Preferred Stocks	$ 125,464,877	$ 135,467,603	$ 10,002,726
30.3	Totals	$ 87,155,208,364	$ 102,512,774,162	$ 15,357,565,798

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

Fair values for fixed maturity securities are based on quoted market prices, where available. For fixed maturity securities not actively traded, fair values are estimated using values obtained from independent pricing services.

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 [X] No [ ]

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:

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

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 11,219,992

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

37.2 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
S&P DOW JONES INDICES LLC	$ 2,787,272

38.1 Amount of payments for legal expenses, if any? $ 17,969,256

38.2 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
Boies Schiller & Flexner LLP	$ 8,705,904

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 62,195

39.2 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
STANDARD & POOR'S FINANCIAL SERVICES LLC	$ 62,195

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	$ 327,295,412	$ 285,182,231
2.2	Premium Denominator	$ 23,004,135,334	$ 25,549,176,347
2.3	Premium Ratio (2.1/2.2)	1.4%	1.1%
2.4	Reserve Numerator	$ 104,285,182	$ 115,509,305
2.5	Reserve Denominator	$ 93,415,644,569	$ 89,852,049,007
2.6	Reserve Ratio (2.4/2.5)	0.1%	0.1%

3.1	Does the reporting entity have Separate Accounts?		Yes [X] No [ ]
3.2	If yes, has a Separate Accounts statement been filed with this Department		Yes [X] No [ ] N/A[ ]
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: Indiana Code Section 27-1-5-1 (class1)(c)		
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?		Yes [X] No [ ]
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:	$	41,044,177
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)
None	

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 [X] No [ ] 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	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Lincoln Reinsurance Company of Vermont	15336	VT	$ 1,007,112	$	$	$ 395,787,115

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	$ 6,315,461,527
7.2	Total incurred claims	$ 4,497,061,470
7.3	Number of covered lives	3,653,684

*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 charted, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21	Paid	$ 0
9.22	Received	$ 102,940,867

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:	$ 4,357,866,419

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

12.11	Cash	$ 21,628,252,640
12.12	Stock	$ 296,676,224

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [X] No [ ]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes [X] 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	$ 597,550	$ 597,550	$ 0
13.33	Claim liability and reserve (beginning of year)	$ 3,403,764	$ 3,403,764	$ 0
13.34	Claim liability and reserve (end of year)	$ 1,705,311	$ 1,705,311	$ 0
13.35	Incurred claims	$ (1,100,902)	$ (1,100,902)	$ 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:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	$ 0	$ 733,092
13.42	$25,000 — 99,999	$ 0	$ 515,699
13.43	$100,000 — 249,999	$ 0	$ 257,850
13.44	$250,000 — 999,999	$ 0	$ 198,670
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 [X]

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? _____

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

19. How are the expenses of the governing body defrayed?

20. When and by whom are the officers and directors elected?

21. What are the qualifications for membership?

22. What are the limiting ages for admission?

23. What is the minimum and maximum insurance that may be issued on any one life?

24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] 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 _____ %

27.12 Subsequent Years _____ %

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

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

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

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

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

30.2 If yes, when?

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

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

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

32.3 If yes, explain

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

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

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

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

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

Date	Outstanding Lien Amount
	$

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 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	337,168,780	335,569,623	322,375,581	318,107,235	313,895,427
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	625,102,611	574,458,363	525,573,388	509,724,820	495,004,014
3.	Credit life (Line 21, Col. 6)		55	73	132	207
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	735,938,803	696,915,144	677,521,748	322,115,581	322,407,858
5.	Industrial (Line 21, Col. 2)	12,498	13,106	13,453	13,848	14,221
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	1,698,222,692	1,606,956,291	1,525,484,243	1,149,961,616	1,131,321,727
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated			73,855,971	31,620,833	XXX
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	12,878,977	25,077,217	17,888,053	17,310,725	18,501,143
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	91,102,296	91,319,414	47,987,746	42,846,953	45,306,802
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	43,776,403	105,364,937	48,928,682	47,526,016	45,067,877
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	147,757,676	221,761,569	114,804,481	107,683,694	108,875,822
	Premium Income - Lines of Business (Exhibit 1-Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	(3)	(6)	30	20	52
15.1	Ordinary life insurance (Line 20.4, Col.. 3)	4,119,670,866	5,349,091,163	4,856,543,212	4,366,452,110	4,279,771,584
15.2	Ordinary individual annuities (Line 20.4, Col. 4)	10,281,147,601	13,107,309,076	10,994,547,808	7,532,280,214	7,312,194,684
16.	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	847,363,538	854,291,658	1,146,169,139	682,658,678	672,110,226
17.2	Group annuities (Line 20.4, Col. 7)	5,025,303,349	3,559,097,390	3,513,204,715	3,504,196,786	3,701,570,541
18.1	A&H - group (Line 20.4, Col. 8)	2,728,100,053	2,676,244,566	4,870,325,896	1,247,545,077	1,202,072,366
18.2	A&H - credit (group and individual) (Line 20.4, Col. 9)					27
18.3	A&H - other (Line 20.4, Col. 10)	2,549,930	3,142,500	3,478,984	4,002,630	4,316,524
19.	Aggregate of all other lines of business (Line 20.4, Col. 11)					
20.	Total	23,004,135,334	25,549,176,347	25,384,269,784	17,337,135,515	17,172,036,004
	Balance Sheet (Pages 2 and 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	123,515,849,227	114,786,225,590	108,037,951,739	99,323,672,686	95,089,634,807
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	115,012,423,589	106,631,129,678	99,958,250,633	91,478,286,471	87,617,068,860
23.	Aggregate life reserves (Page 3, Line 1)	90,106,110,874	86,791,850,169	81,065,923,806	77,207,918,592	74,010,128,255
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					XXX
24.	Aggregate A&H reserves (Page 3, Line 2)	5,192,195,480	4,882,653,477	4,621,792,004	1,755,557,731	1,751,694,481
25.	Deposit-type contract funds (Page 3, Line 3)	917,687,447	886,119,671	893,575,653	949,630,148	989,620,585
26.	Asset valuation reserve (Page 3, Line 24.01)	1,428,390,975	1,314,928,006	1,163,552,867	1,051,856,428	1,024,450,686
27.	Capital (Page 3, Lines 29 & 30)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
28.	Surplus (Page 3, Line 37)	8,478,434,945	8,129,527,398	8,054,708,255	7,820,389,354	7,447,979,062
	Cash Flow (Page 5)					
29.	Net cash from operations (Line 11)	3,200,588,431	5,562,206,255	4,508,118,676	4,147,207,489	4,164,333,822
	Risk-Based Capital Analysis					
30.	Total adjusted capital	10,049,935,261	9,583,176,722	9,350,668,256	8,987,383,841	8,579,672,266
31.	Authorized control level risk-based capital	1,118,526,914	1,091,463,021	1,035,830,454	922,522,986	881,142,142
	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)	73.8	74.7	77.0	79.1	78.8
33.	Stocks (Lines 2.1 and 2.2)	4.1	4.7	5.2	4.0	3.5
34.	Mortgage loans on real estate (Lines 3.1 and 3.2)	11.8	12.3	11.0	10.1	9.7
35.	Real estate (Line 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	2.4	1.9	1.3	1.0	1.8
37.	Contract loans (Line 6)	1.6	1.8	1.9	2.0	2.1
38.	Derivatives (Line 7)	3.0	1.6	0.8	0.8	1.1
39.	Other invested assets (Line 8)	2.5	2.4	2.4	2.1	2.1
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	
42.	Aggregate write-ins for invested assets (Line 11)	0.7	0.5	0.4	0.8	0.8
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 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	588,054,084	649,229,153	649,229,153	549,229,153	549,229,153
45.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	4,482,491,998	4,853,447,337	5,026,933,060	3,428,891,594	2,800,290,785
47.	Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10)	2,401,339,143	1,135,803,470		100,000,000	100,000,000
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated			50,385,072	44,844,207	343,703,381
50.	Total of above Lines 44 to 49	7,471,885,225	6,638,479,960	5,726,547,285	4,122,964,954	3,793,223,319
51.	Total investment in parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,003,841,993	1,181,246,030	860,877,685	559,302,430	888,438,259
53.	Total admitted assets (Page 2, Line 28, Col. 3)	294,982,188,258	267,230,224,882	238,248,101,003	239,826,135,865	221,258,928,365
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	4,319,393,383	4,467,330,118	4,187,370,234	4,438,562,581	3,939,086,188
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	302,931,883	(15,998,256)	212,213,573	140,869,801	(89,447,703)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	41,237,160	292,277,067	(198,775,710)	304,582,737	480,511,118
57.	Total of above Lines 54, 55 and 56	4,663,562,426	4,743,608,929	4,200,808,097	4,884,015,119	4,330,149,603
	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)	19,653,305,152	19,937,649,993	20,215,929,534	19,400,891,093	17,149,454,483
59.	Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6)	1,870,196,943	1,813,204,807	1,461,524,610	819,965,525	825,125,176
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	2,100,789,500	2,619,883,232	2,238,498,407	1,912,484,314	1,828,012,298
61.	Increase in A&H reserves (Line 19, Col. 6)	309,300,915	261,673,827	2,866,234,273	2,351,903	12,466,927
62.	Dividends to policyholders and refunds to members (Line 30, Col 1)	32,919,105	31,564,596	34,998,841	36,016,866	37,902,201
	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	16.1	17.6	15.2	19.3	18.1
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	4.6	5.6	4.5	4.4	4.4
65.	A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	80.9	78.5	89.5	67.5	64.0
66.	A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	1.1	1.1	0.5	1.8	1.6
67.	A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	26.1	26.9	13.2	33.3	33.7
	A&H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)	4,850,082,064	4,503,570,932	3,924,628,602	1,684,426,061	1,646,445,235
69.	Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2)	4,900,363,206	4,627,960,932	1,722,564,432	1,712,174,307	1,779,313,632
70.	Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	59,953,479	57,008,806	55,976,436	60,847,419	61,776,613
71.	Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	61,185,739	61,551,575	58,862,155	64,864,181	64,077,427
	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)	186,694	457,567	84,626	71,774	329,616
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(525,265,787)	73,465,009	(343,639,883)	86,592,917	37,274,720
74.	Ordinary - individual annuities (Page 6, Col. 4)	58,463,227	(46,197,846)	450,687,052	348,984,030	296,847,147
75.	Ordinary - supplementary contracts	XXX	XXX	351,639	(4,175,025)	(12,308,244)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9)	(75,835,899)	50,608,323	61,672,442	19,429,143	(8,802,786)
78.	Group annuities (Page 6, Col. 5)	7,019,154	33,684,457	(6,390,094)	29,620,754	34,248,146
79.	A&H - group (Page 6.5, Col. 3)	398,459	1,380,297	(41,044,446)	33,969,392	(14,133,953)
80.	A&H - credit (Page 6.5, Col. 10)		(1)	1		27
81.	A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10)	31,262,193	117,471,377	27,430,757	28,142,565	19,554,685
82.	Aggregate of all other lines of business (Page 6, Col. 8)	305,722,436	184,018,997	658,277,698	706,600,048	526,306,492
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(198,049,524)		807,429,792	1,249,235,598	879,315,850

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

If no, please explain:

DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR

NAIC Group Code.....0020 NAIC Company Code.....65676

LIFE INSURANCE

		1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1.	Life insurance	6,296,064,270		665,777,823	(3)	6,961,842,090
2.	Annuity considerations	11,349,705,233		5,024,125,239		16,373,830,472
3.	Deposit-type contract funds		XXX		XXX	0
4.	Other considerations					0
5.	Totals (Sum of Lines 1 to 4)	17,645,769,503	0	5,689,903,062	(3)	23,335,672,562
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
	Life insurance:					
6.1	Paid in cash or left on deposit	5,670,120				5,670,120
6.2	Applied to pay renewal premiums	3,103,900				3,103,900
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period	17,240,463				17,240,463
6.4	Other	147,337				147,337
6.5	Totals (Sum of Lines 6.1 to 6.4)	26,161,820	0	0	0	26,161,820
	Annuities:					
7.1	Paid in cash or left on deposit	541				541
7.2	Applied to provide paid-up annuities	7,660				7,660
7.3	Other					0
7.4	Totals (Sum of Lines 7.1 to 7.3)	8,201	0	0	0	8,201
8.	Grand Totals (Lines 6.5 + 7.4)	26,170,021	0	0	0	26,170,021
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	4,065,480,621		547,940,260	144,104	4,613,564,985
10.	Matured endowments	2,264,576			265,020	2,529,596
11.	Annuity benefits	459,978,094		130,647,096		590,625,190
12.	Surrender values and withdrawals for life contracts	13,414,719,697		3,458,885,931	94,426	16,873,700,054
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14.	All other benefits, except accident and health	8,677,837				8,677,837
15.	Totals	17,951,120,825	0	4,137,473,287	503,550	22,089,097,662
	DETAILS OF WRITE-INS					
1301.						0
1302.						0
1303.						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	2,222	434,676,388			1,435	63,981,385	94	56,826	3,751	498,714,599
17.	Incurred during current year	18,180	4,443,879,652			11,484	563,174,796	383	124,702	30,047	5,007,179,150
	Settled during current year:										
18.1	By payment in full	17,352	4,007,799,210			11,038	547,171,667	427	144,604	28,817	4,555,115,481
18.2	By payment on compromised claims	4	954,500							4	954,500
18.3	Totals paid	17,356	4,008,753,710	0	0	11,038	547,171,667	427	144,604	28,821	4,556,069,981
18.4	Reduction by compromise									0	0
18.5	Amount rejected	23	12,237,915							23	12,237,915
18.6	Total settlements	17,379	4,020,991,625	0	0	11,038	547,171,667	427	144,604	28,844	4,568,307,896
19.	Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	3,023	857,564,415	0	0	1,881	79,984,514	50	36,924	4,954	937,585,853
	POLICY EXHIBIT					No. of Pol.					
20.	In force December 31, prior year	1,399,449	734,871,222,554		(a)	36,078	327,304,072,365	13,269	13,120,445	1,448,796	1,062,188,415,364
21.	Issued during year	119,433	103,981,273,449			3,174	43,776,403,434			122,607	147,757,676,883
22.	Other changes to in force (Net)	(63,364)	(31,363,520,825)			(4,794)	(48,339,759,442)	(597)	(622,598)	(68,755)	(79,703,902,865)
23.	In force December 31 of current year	1,455,518	807,488,975,178	0	(a) 0	34,458	322,740,716,357	12,672	12,497,847	1,502,648	1,130,242,189,382

(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)	1,251,290,988	1,283,268,229		787,523,147	812,996,700
24.1	Federal Employee Health Benefits Plan premium (b)					
24.2	Credit (group and individual)					
24.3	Collectively renewable policies/certificates (b)	21,519	22,743		130,358	124,177
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)	10,406,163	12,637,493		56,907,690	42,081,272
25.2	Guaranteed renewable (b)	2,844,204	4,361,473		7,865,205	7,779,799
25.3	Non-renewable for stated reasons only (b)	60,897	150,092		2,210	(1,804)
25.4	Other accident only	2,999	1,426		657,082	4,678
25.5	All other (b)	2,238	5,706		43,410	3,837
25.6	Totals (Sum of Lines 25.1 to 25.5)	13,316,501	17,156,190	0	65,475,597	49,867,782
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,264,629,008	1,300,447,162	0	853,129,102	862,988,659

(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
							Number of		9	Total
	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	7 Policies	8 Certificates	Amount of Insurance	Amount of Insurance
1. In force end of prior year	13,232	13,106	3,860,466	910,027,986	6	55	54,426	8,473,008	696,915,144	1,606,956,291
2. Issued during year			119,433	103,981,273			3,174	625,850	43,776,403	147,757,676
3. Reinsurance assumed			5,614	395,192			211	823,523	99,301,466	99,696,658
4. Revived during year	83	37	12,493	1,701,283					2	1,701,322
5. Increased during year (net)	108	43	(34)	1,801,156				2	15,508,306	17,309,505
6. Subtotals, Lines 2 to 5	191	80	137,506	107,878,904	0	0	3,385	1,449,375	158,586,177	266,465,161
7. Additions by dividends during year	XXX		XXX	29,714	XXX		XXX	XXX		29,714
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	13,423	13,186	3,997,972	1,017,936,604	6	55	57,811	9,922,383	855,501,321	1,873,451,166
Deductions during year:										
10. Death	306	224	40,770	5,694,009			XXX	20,268	1,180,181	6,874,414
11. Maturity	218	212	1,135	39,521			XXX			39,733
12. Disability							XXX			0
13. Expiry	131	167	15,983	1,639,531				1	10	1,639,708
14. Surrender	96	85	47,700	8,353,013				62	10,891	8,363,989
15. Lapse			223,261	34,745,157			6,461	1,205,620	97,164,389	131,909,546
16. Conversion			8,375	1,131,853			XXX	XXX	XXX	1,131,853
17. Decreased (net)			4,117	3,942,996	6	55	152	55,362	21,207,047	25,150,098
18. Reinsurance			2,947	119,133						119,133
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	751	688	344,288	55,665,213	6	55	6,613	1,281,313	119,562,518	175,228,474
21. In force end of year (b) (Line 9 minus Line 20)	12,672	12,498	3,653,684	962,271,391	0	0	51,198	8,641,070	735,938,803	1,698,222,692
22. Reinsurance ceded end of year	XXX		XXX	745,357,215	XXX		XXX	XXX	376,410,095	1,121,767,310
23. Line 21 minus Line 22	XXX	12,498	XXX	216,914,176	XXX	(a) 0	XXX	XXX	359,528,708	576,455,382
DETAILS OF WRITE-INS										
0801.										0
0802.										0
0803.										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
1902.										0
1903.										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		XXX	737,995
25. Other paid-up insurance	1,723	2,129	59,075	367,692
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing			1,084,164	51,642,831
28. Term policies-other	69,760	91,102,296	1,572,380	573,268,997
29. Other term insurance-decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	
31. Totals (Lines 27 to 30)	69,760	91,102,296	2,656,544	624,911,828
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	43,254
33. Totals, extended term insurance	XXX	XXX	14,745	147,529
34. Totals, whole life and endowment	49,673	12,878,977	982,395	337,168,780
35. Totals (Lines 31 to 34)	119,433	103,981,273	3,653,684	962,271,391

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			12,498	
37. Ordinary	103,981,273		959,377,956	2,893,435
38. Credit Life (Group and Individual)				
39. Group	43,776,403		735,938,803	
40. Totals (Lines 36 to 39)	147,757,676	0	1,695,329,257	2,893,435

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	19,270
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			6,684	6,818

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	841,855

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

	Industrial		Ordinary		Credit		Group	
Disability Provision	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			126,359	21,551,235			11,232	841,341
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total	0	(a) 0	126,359	(a) 21,551,235	0	(a) 0	11,232	(a) 841,341

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	2,674	2,700		
2. Issued during year	235	186		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	2,909	2,886	0	0
Deductions during year:				
6. Decreased (net)	270	311		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	270	311	0	0
9. In force end of year (line 5 minus line 8)	2,639	2,575	0	0
10. Amount on deposit	108,371,889	(a) 75,529,488		(a)
11. Income now payable	1,520	3,450,065		
12. Amount of income payable	(a) 10,962,933	(a) 25,959,223	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	19,254	1,161,009	12,347	319,688
2. Issued during year	615	61,206	538	11,964
3. Reinsurance assumed	175	962		
4. Increased during year (net)				
5. Total (Lines 1 to 4)	20,044	1,223,177	12,885	331,652
Deductions during year:				
6. Decreased (net)	981	68,194	851	20,892
7. Reinsurance ceded	163	962		
8. Totals (Lines 6 and 7)	1,144	69,156	851	20,892
9. In force end of year (Line 5 minus Line 8)	18,900	1,154,021	12,034	310,760
Income now payable:				
10. Amount of income payable	(a) 238,637,087	XXX	XXX	(a) 172,322,019
Deferred fully paid:				
11. Account balance	XXX	(a) 36,801	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 167,275,024,971	XXX	(a) 16,919,469,509

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	8,415,895	1,328,855,617			8,747	6,877,329
2. Issued during year	982,178	167,823,343				
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX	6,147	XXX
5. Total (Lines 1 to 4)	9,398,073	XXX	0	XXX	14,894	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	1,640,419	XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX	6,920	XXX
9. Totals (Lines 6 to 8)	1,640,419	XXX	0	XXX	6,920	XXX
10. In force end of year (Line 5 minus Line 9)	7,757,654	(a) 1,224,442,274	0	(a)	7,974	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year	9,789	62,708
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	9,789	62,708
Deductions during year:		
6. Decreased (net)	744	3,573
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	744	3,573
9. In force end of year (Line 5 minus Line 8)	9,045	59,135
10. Amount of account balance	(a) 516,005,336	(a) 218,863,586

(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	33,307,270
2. Current year's realized pre-tax capital gains/(losses) of $.....29,559,035 transferred into the reserve net of taxes of $.....6,207,397	(23,351,638)
3. Adjustment for current year's liability gains/(losses) released from the reserve	195,343
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	10,150,975
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	8,304,933
6. Reserve as of December 31, current year (Line 4 minus Line 5)	1,846,042

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. 2020	10,346,755	(2,044,164)	2,341	8,304,933
2. 2021	7,737,171	(791,940)	20,240	6,965,471
3. 2022	4,511,335	(734,763)	20,763	3,797,336
4. 2023	5,824,759	(111,541)	21,329	5,734,547
5. 2024	6,072,921	(1,329,297)	21,935	4,765,560
6. 2025	6,532,718	(1,524,908)	17,138	5,024,948
7. 2026	5,395,108	(1,259,337)	6,859	4,142,630
8. 2027	4,317,490	(972,222)	7,477	3,352,745
9. 2028	2,567,737	(374,084)	8,150	2,201,803
10. 2029	4,636,513	937,893	8,883	5,583,289
11. 2030	2,032,064	(192,593)	9,681	1,849,151
12. 2031	826,796	(183,666)	10,549	653,679
13. 2032	733,135	(168,046)	11,496	576,584
14. 2033	100,243	(237,136)	14,490	(122,403)
15. 2034	(666,674)	(715,958)	20,606	(1,362,025)
16. 2035	(1,004,470)	(719,781)	9,148	(1,715,103)
17. 2036	(1,310,209)	(686,631)	(1,551)	(1,998,391)
18. 2037	(1,195,366)	(707,886)	(1,664)	(1,904,917)
19. 2038	(1,452,392)	(723,799)	(1,785)	(2,177,976)
20. 2039	(1,678,997)	(744,870)	(1,916)	(2,425,783)
21. 2040	(1,936,067)	(793,801)	(2,055)	(2,731,923)
22. 2041	(2,005,628)	(808,219)	(2,205)	(2,816,052)
23. 2042	(1,779,220)	(805,756)	(2,366)	(2,587,342)
24. 2043	(1,961,727)	(809,855)	(2,200)	(2,773,782)
25. 2044	(2,089,580)	(822,555)		(2,912,135)
26. 2045	(2,330,611)	(842,395)		(3,173,006)
27. 2046	(5,225,845)	(867,652)		(6,093,497)
28. 2047	(958,855)	(846,485)		(1,805,340)
29. 2048	(933,742)	(863,806)		(1,797,547)
30. 2049	(1,121,855)	(1,576,595)		(2,698,450)
31. 2050 and Later	(676,237)	(1,029,789)		(1,706,026)
32. Total (Lines 1 to 31)	33,307,271	(23,351,638)	195,343	10,150,975

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	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)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	670,144,447	123,479,328	793,623,774	273,521,391	247,782,842	521,304,233	1,314,928,007
2. Realized capital gains/(losses) net of taxes - General Account	(51,723,077)	(316,000)	(52,039,077)	(8,622,542)	1,116,050	(7,506,492)	(59,545,569)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(86,322)		(86,322)			0	(86,322)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account	179,140		179,140	4,734,350	12,481,446	17,215,796	17,394,936
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts	169,115,733	14,601,043	183,716,776			0	183,716,776
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	147,160,821	24,823,037	171,983,858		408,689	408,689	172,392,547
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7)	934,790,742	162,587,408	1,097,378,150	269,633,199	261,789,026	531,422,225	1,628,800,376
9. Maximum reserve	730,770,836	130,383,873	861,154,709	304,155,913	409,345,217	713,501,130	1,574,655,839
10. Reserve objective	432,425,763	100,328,039	532,753,802	303,454,453	408,077,460	711,531,913	1,244,285,715
11. 20% of (Line 10 minus Line 8)	(100,472,996)	(12,451,874)	(112,924,870)	6,764,251	29,257,687	36,021,938	(76,902,932)
12. Balance before transfers (Lines 8 + 11)	834,317,746	150,135,534	984,453,281	276,397,450	291,046,713	567,444,163	1,551,897,444
13. Transfers			0			0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero	(103,546,911)	(19,751,661)	(123,298,572)			0	(123,298,572)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	730,770,835	130,383,873	861,154,708	276,397,450	291,046,713	567,444,163	1,428,598,871

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig-nation	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)
		LONG-TERM BONDS										
1		Exempt obligations	624,828,028	XXX	XXX	624,828,028	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	6,225,132,274	XXX	XXX	6,225,132,274	0.0005	3,112,566	0.0016	9,960,212	0.0033	20,542,937
2.2	1	NAIC Designation Category 1.B	1,103,563,364	XXX	XXX	1,103,563,364	0.0005	551,782	0.0016	1,765,701	0.0033	3,641,759
2.3	1	NAIC Designation Category 1.C	3,491,674,728	XXX	XXX	3,491,674,728	0.0005	1,745,837	0.0016	5,586,680	0.0033	11,522,527
2.4	1	NAIC Designation Category 1.D	4,476,451,382	XXX	XXX	4,476,451,382	0.0005	2,238,226	0.0016	7,162,322	0.0033	14,772,290
2.5	1	NAIC Designation Category 1.E	7,672,731,480	XXX	XXX	7,672,731,480	0.0005	3,836,366	0.0016	12,276,370	0.0033	25,320,014
2.6	1	NAIC Designation Category 1.F	12,491,695,612	XXX	XXX	12,491,695,612	0.0005	6,245,848	0.0016	19,986,713	0.0033	41,222,596
2.7	1	NAIC Designation Category 1.G	11,037,791,442	XXX	XXX	11,037,791,442	0.0005	5,518,896	0.0016	17,660,466	0.0033	36,424,712
2.8		Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	46,499,040,282	XXX	XXX	46,499,040,282	XXX	23,249,520	XXX	74,398,464	XXX	153,446,833
3.1	2	NAIC Designation Category 2.A	13,247,758,133	XXX	XXX	13,247,758,133	0.0021	27,820,292	0.0064	84,785,652	0.0106	140,426,236
3.2	2	NAIC Designation Category 2.B	14,730,724,091	XXX	XXX	14,730,724,091	0.0021	30,934,521	0.0064	94,276,634	0.0106	156,145,675
3.3	2	NAIC Designation Category 2.C	6,557,409,690	XXX	XXX	6,557,409,690	0.0021	13,770,560	0.0064	41,967,422	0.0106	69,508,543
3.4		Subtotal NAIC (3.1+3.2+3.3)	34,535,891,914	XXX	XXX	34,535,891,914	XXX	72,525,373	XXX	221,029,708	XXX	366,080,454
4.1	3	NAIC Designation Category 3.A	1,327,441,887	XXX	XXX	1,327,441,887	0.0099	13,141,675	0.0263	34,911,722	0.0376	49,911,815
4.2	3	NAIC Designation Category 3.B	770,758,254	XXX	XXX	770,758,254	0.0099	7,630,507	0.0263	20,270,942	0.0376	28,980,510
4.3	3	NAIC Designation Category 3.C	527,442,486	XXX	XXX	527,442,486	0.0099	5,221,681	0.0263	13,871,737	0.0376	19,831,837
4.4		Subtotal NAIC (4.1+4.2+4.3)	2,625,642,627	XXX	XXX	2,625,642,627	XXX	25,993,862	XXX	69,054,401	XXX	98,724,163
5.1	4	NAIC Designation Category 4.A	115,771,810	XXX	XXX	115,771,810	0.0245	2,836,409	0.0572	6,622,148	0.0817	9,458,557
5.2	4	NAIC Designation Category 4.B	138,743,880	XXX	XXX	138,743,880	0.0245	3,399,225	0.0572	7,936,150	0.0817	11,335,375
5.3	4	NAIC Designation Category 4.C	33,861,404	XXX	XXX	33,861,404	0.0245	829,604	0.0572	1,936,872	0.0817	2,766,477
5.4		Subtotal NAIC (5.1+5.2+5.3)	288,377,094	XXX	XXX	288,377,094	XXX	7,065,239	XXX	16,495,170	XXX	23,560,409
6.1	5	NAIC Designation Category 5.A	39,630,348	XXX	XXX	39,630,348	0.0630	2,496,712	0.1128	4,470,303	0.1880	7,450,505
6.2	5	NAIC Designation Category 5.B	13,466,679	XXX	XXX	13,466,679	0.0630	848,401	0.1128	1,519,041	0.1880	2,531,736
6.3	5	NAIC Designation Category 5.C	13,580	XXX	XXX	13,580	0.0630	856	0.1128	1,532	0.1880	2,553
6.4		Subtotal NAIC (6.1+6.2+6.3)	53,110,607	XXX	XXX	53,110,607	XXX	3,345,968	XXX	5,990,876	XXX	9,984,794
7	6	NAIC 6	1,513,791	XXX	XXX	1,513,791	0.0000	0	0.2370	358,768	0.2370	358,768
8		Total unrated multi-class securities acquired by conversion		XXX	XXX	0	XXX		XXX		XXX	
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	84,628,404,343	XXX	XXX	84,628,404,343	XXX	132,179,962	XXX	387,327,389	XXX	652,155,421
		PREFERRED STOCKS										
10	1	Highest quality	12,750,000	XXX	XXX	12,750,000	0.0005	6,375	0.0016	20,400	0.0033	42,075
11	2	High quality	72,586,185	XXX	XXX	72,586,185	0.0021	152,431	0.0064	464,552	0.0106	769,414
12	3	Medium quality	34,954,842	XXX	XXX	34,954,842	0.0099	346,053	0.0263	919,312	0.0376	1,314,302
13	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality	4,509,866	XXX	XXX	4,509,866	0.0630	284,122	0.1128	508,713	0.1880	847,855
15	6	In or near default	663,983	XXX	XXX	663,983	0.0000	0	0.2370	157,364	0.2370	157,364
16		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16)	125,464,876	XXX	XXX	125,464,876	XXX	788,980	XXX	2,070,341	XXX	3,131,009

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18		Exempt obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	2,401,339,144	XXX	XXX	2,401,339,144	0.0005	1,200,670	0.0016	3,842,143	0.0033	7,924,419
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	2,401,339,144	XXX	XXX	2,401,339,144	XXX	1,200,670	XXX	3,842,143	XXX	7,924,419
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	2,401,339,144	XXX	XXX	2,401,339,144	XXX	1,200,670	XXX	3,842,143	XXX	7,924,419
		DERIVATIVE INSTRUMENTS										
26		Exchange traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27	1	Highest quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28	2	High quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default		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)	87,155,208,363	XXX	XXX	87,155,208,363	XXX	134,169,612	XXX	393,239,872	XXX	663,210,850

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36		Farm mortgages - CM2 - high quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37		Farm mortgages - CM3 - medium quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38		Farm mortgages - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages-all other	289,290,702		XXX	289,290,702	0.0015	433,936	0.0034	983,588	0.0046	1,330,737
42		Commercial mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial mortgages-all other - CM1 - highest quality	10,834,496,888		XXX	10,834,496,888	0.0011	11,917,947	0.0057	61,756,632	0.0074	80,175,277
44		Commercial mortgages-all other - CM2 - high quality	2,036,238,482		XXX	2,036,238,482	0.0040	8,144,954	0.0114	23,213,119	0.0149	30,339,953
45		Commercial mortgages-all other - CM3 - medium quality	352,767,500		XXX	352,767,500	0.0069	2,434,096	0.0200	7,055,350	0.0257	9,066,125
46		Commercial mortgages-all other - CM4 - low medium quality	28,183,729		XXX	28,183,729	0.0120	338,205	0.0343	966,702	0.0428	1,206,264
47		Commercial mortgages-all other - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, not in process:										
48		Farm mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49		Residential mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Residential mortgages-all other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial mortgages-all other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In process of foreclosure:										
53		Farm mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54		Residential mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Residential mortgages-all other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57		Commercial mortgages-all other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B mortgages (sum of Lines 35 through 57)	13,540,977,301	0	XXX	13,540,977,301	XXX	23,269,137	XXX	93,975,391	XXX	122,118,356
59		Schedule DA mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60		Total mortgage loans on real estate (Lines 58 + 59)	13,540,977,301	0	XXX	13,540,977,301	XXX	23,269,137	XXX	93,975,391	XXX	122,118,356

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public	57,955,554	XXX	XXX	57,955,554	0.0000	0	(a) 0.2431	14,088,995	(a) 0.2431	14,088,995
2		Unaffiliated private	25,943,547	XXX	XXX	25,943,547	0.0000	0	0.1945	5,046,020	0.1945	5,046,020
3		Federal Home Loan Bank	194,850,000	XXX	XXX	194,850,000	0.0000	0	0.0061	1,188,585	0.0097	1,890,045
4		Affiliated life with AVR	2,887,705,154	XXX	XXX	2,887,705,154	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations				0	XXX		XXX		XXX	
6		Fixed income highest quality				0	XXX		XXX		XXX	
7		Fixed income high quality				0	XXX		XXX		XXX	
8		Fixed income medium quality				0	XXX		XXX		XXX	
9		Fixed income low quality				0	XXX		XXX		XXX	
10		Fixed income lower quality				0	XXX		XXX		XXX	
11		Fixed income in or near default				0	XXX		XXX		XXX	
12		Unaffiliated common stock public				0	0.0000	0	(a)	0	(a)	0
13		Unaffiliated common stock private				0	0.0000	0	0.1945	0	0.1945	0
14		Real estate				0	(b)	0	(b)	0	(b)	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - all other	1,455,685,619	XXX	XXX	1,455,685,619	0.0000	0	0.1945	283,130,853	0.1945	283,130,853
17		Total common stock (sum of Lines 1 through 16)	4,622,139,874	0	0	4,622,139,874	XXX	0	XXX	303,454,453	XXX	304,155,913
		REAL ESTATE										
18		Home office property (General Account only)	65,282,154			65,282,154	0.0000	0	0.0912	5,953,732	0.0912	5,953,732
19		Investment properties	13,043,353			13,043,353	0.0000	0	0.0912	1,189,554	0.0912	1,189,554
20		Properties acquired in satisfaction of debt				0	0.0000	0	0.1337	0	0.1337	0
21		Total real estate (sum of Lines 18 through 20)	78,325,507	0	0	78,325,507	XXX	0	XXX	7,143,286	XXX	7,143,286
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality	11,001,718	XXX	XXX	11,001,718	0.0005	5,501	0.0016	17,603	0.0033	36,306
24	2	High quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28)	11,001,718	XXX	XXX	11,001,718	XXX	5,501	XXX	17,603	XXX	36,306

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality	628,723,663	XXX	XXX	628,723,663	0.0005	314,362	0.0016	1,005,958	0.0033	2,074,788
31	2	High quality	39,986,957	XXX	XXX	39,986,957	0.0021	83,973	0.0064	255,917	0.0106	423,862
32	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36)	668,710,620	XXX	XXX	668,710,620	XXX	398,334	XXX	1,261,874	XXX	2,498,650
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58		Unaffiliated - In Good Standing Defeased with Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	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)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public		XXX	XXX	0	0.0000	0	(a) 0.2431	0	(a) 0.2431	0
66		Unaffiliated private	1,855,979,784	XXX	XXX	1,855,979,784	0.0000	0	0.1945	360,988,068	0.1945	360,988,068
67		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated other - all other	52,959,190	XXX	XXX	52,959,190	0.0000	0	0.1945	10,300,562	0.1945	10,300,562
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,908,938,974	XXX	XXX	1,908,938,974	XXX	0	XXX	371,288,630	XXX	371,288,630
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only)				0	0.0000	0	0.0912	0	0.0912	0
72		Investment properties	89,912,274			89,912,274	0.0000	0	0.0912	8,199,999	0.0912	8,199,999
73		Properties acquired in satisfaction of debt				0	0.0000	0	0.1337	0	0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	89,912,274	0	0	89,912,274	XXX	0	XXX	8,199,999	XXX	8,199,999
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit	6,811,787			6,811,787	0.0003	2,044	0.0006	4,087	0.0010	6,812
76		Non-guaranteed federal low income housing tax credit				0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed state low income housing tax credit				0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit				0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit				0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79)	6,811,787	0	0	6,811,787	XXX	2,044	XXX	4,087	XXX	6,812
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82		NAIC 2 working capital finance investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83		Other invested assets - Schedule BA	127,550,564	XXX		127,550,564	0.0000	0	0.1580	20,152,989	0.1580	20,152,989
84		Other short-term invested assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84)	127,550,564	XXX	0	127,550,564	XXX	0	XXX	20,152,989	XXX	20,152,989
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	2,812,925,937	0	0	2,812,925,937	XXX	405,879	XXX	400,925,183	XXX	402,183,386

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

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

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

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
JJ7037168	1259074	NJ	2014	2,375,000	2,375,000		Settlement reached, claim paid
JJ7037250	1259074	NJ	2014	2,375,000	2,375,000		Settlement reached, claim paid
T400142449	1228534	TX	2019	502,500	502,500		Policy was rescinded, settlement reached, claim paid
UL10029877	1171811	OH	2018	400,000	400,000		Policy was rescinded, settlement reached, claim paid
0000M23072	1071212	TX	2015	188,548			Settlement reached, claim paid
2118069	1187676	RI	2015	750,000	702,000		Settlement reached, claim paid
0199999. Death Claims - Ordinary				6,591,048	6,354,500	0	XXX
0599999. Subtotal - Disposed Death Claims				6,591,048	6,354,500	0	XXX
2699999. Subtotal - Claims Disposed of During Current Year				6,591,048	6,354,500	0	XXX
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
F1526536	1245331	TX	2019	1		1	Policy lapsed, still pending resolution
JP5440724	1273459	NC	2020	1		1	Policy lapsed, still pending resolution
NT10041801	1259580	WI	2019	1		1	Client passed away before completion of delivery requriements, still pending resolution
T400073158	1212235	CT	2018	14,408		3,691	Investigation complete, suicide death benefit payable. Declaratory judgement filed.
T400081948	1212235	CT	2018	7,836		1,174	Investigation complete, suicide death benefit payable. Declaratory judgement filed.
VPB371597	1296274	MD	2020	1		1	Policy lapsed, still pending resolution
JJ7245848	1277026	PA	2018	1		1	Policy lapsed per agents misinformation, still pending resolution
T400119372	1271897	MA	2020	1		1	Policy not placed before death, still pending resolution
MG10037398	1249343	MO	2019	1		1	previous recission contested, still pending resolution
2799999. Death Claims - Ordinary				22,251	0	4,872	XXX
3199999. Subtotal - Resisted Death Claims				22,251	0	4,872	XXX
5299999. Subtotal - Claims Resisted of During Current Year				22,251	0	4,872	XXX
5399999. Totals				6,613,299	6,354,500	4,872	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

		Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
										Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																			
1.	Premiums written	2,724,908,708	XXX	2,721,694,709	XXX		XXX	6,229	XXX	2,953,062	XXX	254,488	XXX		XXX	220	XXX		XXX
2.	Premiums earned	2,731,279,010	XXX	2,728,004,745	XXX		XXX	6,453	XXX	2,995,729	XXX	271,863	XXX		XXX	220	XXX		XXX
3.	Incurred claims	2,182,902,193	79.9	2,174,463,354	79.7	0	0.0	122,965	1,905.5	7,795,555	260.2	520,321	191.4	0	0.0	(2)	(0.9)	0	0.0
4.	Cost containment expenses	29,812,866	1.1	29,812,866	1.1		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	2,212,715,059	81.0	2,204,276,220	80.8	0	0.0	122,965	1,905.5	7,795,555	260.2	520,321	191.4	0	0.0	(2)	(0.9)	0	0.0
6	Increase in contract reserves	(3,073,714)	(0.1)	(1,137,109)	(0.0)	0	0.0	(7,997)	(123.9)	(1,621,220)	(54.1)	(307,388)	(113.1)	0	0.0	0	0.0	0	0.0
7	Commissions (a)	222,823,265	8.2	223,370,195	8.2		0.0	(3,333)	(51.7)	(415,940)	(13.9)	(127,674)	(47.0)		0.0	17	7.7		0.0
8	Other general insurance expenses	403,610,258	14.8	403,297,858	14.8		0.0		0.0	312,400	10.4		0.0		0.0		0.0		0.0
9	Taxes, licenses and fees	85,594,350	3.1	85,406,385	3.1		0.0	510	7.9	166,155	5.5	21,282	7.8		0.0	18	8.2		0.0
10	Total other expenses incurred	712,027,873	26.1	712,074,438	26.1	0	0.0	(2,823)	(43.7)	62,615	2.1	(106,392)	(39.1)	0	0.0	35	15.9	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	(190,390,208)	(7.0)	(187,208,804)	(6.9)	0	0.0	(105,692)	(1,637.9)	(3,241,221)	(108.2)	165,322	60.8	0	0.0	187	85.0	0	0.0
13.	Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14.	Gain from underwriting after dividends or refunds	(190,390,208)	(7.0)	(187,208,804)	(6.9)	0	0.0	(105,692)	(1,637.9)	(3,241,221)	(108.2)	165,322	60.8	0	0.0	187	85.0	0	0.0
DETAILS OF WRITE-INS																			
1101.		0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1102.		0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1103.		0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Total (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit A&H (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	1,524,920	966,132		1,855	428,788	128,057		88	
2. Advance premiums	6,645,879	6,578,813		328	59,901	6,837			
3. Reserve for rate credits	(24,606,486)	(24,606,486)							
4. Total premium reserves, current year	(16,435,687)	(17,061,541)	0	2,183	488,689	134,894	0	88	0
5. Total premium reserves, prior year	(9,954,315)	(10,626,967)		2,394	516,151	154,019		88	
6. Increase in total premium reserves	(6,481,372)	(6,434,574)	0	(211)	(27,462)	(19,125)	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	23,903,733	10,684,836		53,760	11,595,001	1,570,136			
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	23,903,733	10,684,836	0	53,760	11,595,001	1,570,136	0	0	0
4. Total contract reserves, prior year	26,977,447	11,821,945		61,757	13,216,221	1,877,524			
5. Increase in contract reserves	(3,073,714)	(1,137,109)	0	(7,997)	(1,621,220)	(307,388)	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	5,266,903,581	5,215,479,610	0	359,208	48,137,776	3,042,984	0	(115,997)	0
2. Total prior year	4,961,548,945	4,900,363,206		481,418	57,678,239	3,023,794		2,288	
3. Increase	305,354,636	315,116,404	0	(122,210)	(9,540,463)	19,190	0	(118,285)	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	1,187,818,548	1,170,972,352		93,965	16,278,512	355,436		118,283	
1.2 On claims incurred during current year	689,729,009	688,374,598		151,210	1,057,506	145,695			
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	3,722,216,995	3,679,109,712		331,878	40,231,456	2,659,946		(115,997)	
2.2 On claims incurred during current year	1,544,686,586	1,536,369,898		27,330	7,906,320	383,038			
3. Test:									
3.1 Lines 1.1 and 2.1	4,910,035,543	4,850,082,064	0	425,843	56,509,968	3,015,382	0	2,286	0
3.2 Claim reserves and liabilities, December 31, prior year	4,961,548,945	4,900,363,206		481,418	57,678,239	3,023,794		2,288	
3.3 Line 3.1 minus Line 3.2	(51,513,402)	(50,281,142)	0	(55,575)	(1,168,271)	(8,412)	0	(2)	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written	1,514,529,489	1,497,659,795			8,381,069	3,532,707		4,955,918	
2. Premiums earned	1,514,957,835	1,497,604,688			8,700,600	3,696,629		4,955,918	
3. Incurred claims	1,457,588,985	1,388,515,128			52,816,741	15,282,102		975,014	
4. Commissions	2,809,542	57,129			1,251,799	226,235		1,274,379	
B. Reinsurance Ceded:									
1. Premiums written	51,977,733	21,443,951		16,290	17,919,383	7,491,137	144,370	4,957,049	5,553
2. Premiums earned	52,797,516	21,539,701		16,290	18,342,364	7,786,239	150,092	4,957,124	5,706
3. Incurred claims	137,675,451	27,048,474		1,212	87,102,458	22,541,580	(1,804)	979,694	3,837
4. Commissions	3,438,472	(477,773)		3,800	2,141,548	481,048	7,557	1,274,398	7,894

(a) Includes $.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

		1 Medical	2 Dental	3 Other	4 Total
A.	Direct:				
1.	Incurred claims	136,050	163,549,316	699,303,293	862,988,659
2.	Beginning claim reserves and liabilities	47,463	10,690,887	2,086,141,371	2,096,879,721
3.	Ending claim reserves and liabilities	159,840	9,335,304	2,097,244,135	2,106,739,279
4.	Claims paid	23,673	164,904,899	688,200,529	853,129,101
B.	Assumed Reinsurance:				
5.	Incurred claims			1,457,588,985	1,457,588,985
6.	Beginning claim reserves and liabilities			3,879,615,495	3,879,615,495
7.	Ending claim reserves and liabilities			4,138,230,664	4,138,230,664
8.	Claims paid	0	0	1,198,973,816	1,198,973,816
C.	Ceded Reinsurance:				
9.	Incurred claims			137,675,451	137,675,451
10.	Beginning claim reserves and liabilities			1,022,986,963	1,022,986,963
11.	Ending claim reserves and liabilities			985,315,815	985,315,815
12.	Claims paid	0	0	175,346,599	175,346,599
D.	Net:				
13.	Incurred claims	136,050	163,549,316	2,019,216,827	2,182,902,193
14.	Beginning claim reserves and liabilities	47,463	10,690,887	4,942,769,903	4,953,508,253
15.	Ending claim reserves and liabilities	159,840	9,335,304	5,250,158,984	5,259,654,128
16.	Claims paid	23,673	164,904,899	1,711,827,746	1,876,756,318
E.	Net Incurred Claims and Cost Containment Expenses:				
17.	Incurred claims and cost containment expenses	136,050	163,549,316	2,049,029,693	2,212,715,059
18.	Beginning reserves and liabilities	47,463	10,690,887	4,954,266,823	4,965,005,173
19.	Ending reserves and liabilities	159,840	9,335,304	5,264,063,297	5,273,558,441
20.	Paid claims and cost containment expenses	23,673	164,904,899	1,739,233,219	1,904,161,791

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
General Account - Affiliates - U.S. - Other												
67652	23-2044248	01/15/1982	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	CO/I	OL	41,679,198	32,442	809,543	121,644		
67652	23-2044248	03/01/1984	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	YRT/I	OL	16,799,966	49,560	620,391	489,245		
67652	23-2044248	01/01/1990	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	CO/I	FA		16,569,269	36,488			
67652	23-2044248	05/01/1997	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	CO/I	OL	375,774,211	3,268,937	1,635,069	1,383,597		
67652	23-2044248	12/01/1999	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	CO/I	DIS			15,617			
67652	23-2044248	12/01/1999	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	CO/I	OL	8,640,516	255,178	13,887	35,102		
67652	23-2044248	07/02/2007	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	CO/I	OL	554,943,830	373,638,193	51,305	7,697,339		
67652	23-2044248	12/31/2009	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	CO/I	OL	2,287,389,051	55,543,614	2,958,186	210,000		
62057	22-0832760	07/01/1983	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	YRT/I	OL	4,577,063	7,353	(195)	38,667		
62057	22-0832760	10/15/1996	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	CO/I	OL	4,973,424	100,166	(602)	16,565		
62057	22-0832760	01/01/2001	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	CO/I	DIS			644			
62057	22-0832760	01/01/2001	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	CO/I	OL	31,316,981	467,687	38,173	18,554		
62057	22-0832760	01/01/2001	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	YRT/I	OL	189,779,117	5,881,042	3,278,266	1,775,318		
62057	22-0832760	12/31/2007	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	CO/I	VA		90,995,241	38,304,539	6,768		
62057	22-0832760	01/01/2013	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	CO/I	IA		23,070,551	2,020,939			
62057	22-0832760	01/01/2018	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	CO/I	VA		10,683,169	40,040,549			
65315	04-6076039	01/19/1998	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	NH	YRT/I	OL	62,764,395	206,425	91,188	73,909		
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	NH	COFW/G	OL	432,661,241,965	237,164,922	810,225,246	232,856,439		358,478,929
65676	35-0472300	02/10/1983	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	ADB		320	174	32		
65676	35-0472300	05/01/1997	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	81,936,679	1,022,547	194,156	311,544		
65676	35-0472300	01/01/2001	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	287,409,773	1,943,316	1,194,830			
65676	35-0472300	01/01/2001	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS		144,078	25,881	4,542		
65676	35-0472300	01/01/2001	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	2,861,386,229	39,836,771	4,872,104	2,558,183		
65676	35-0472300	01/01/2001	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	896,066,047	25,991,298	20,002,270	8,861,959		
0299999	Total - General Account - Affiliates - U.S. - Other						440,366,678,445	886,872,079	926,428,648	256,459,407	0	358,478,929
0399999	Total - General Account - Affiliates - U.S. - Totals						440,366,678,445	886,872,079	926,428,648	256,459,407	0	358,478,929
0799999	Total - General Account - Affiliates						440,366,678,445	886,872,079	926,428,648	256,459,407	0	358,478,929
General Account - Non-Affiliates - U.S. Non-Affiliates												
80985	36-2149353	01/01/1996	4 EVER LIFE INSURANCE COMPANY	IL	YRT/G	OL		36,822				
77879	54-1829709	07/01/2000	5 STAR LIFE INSURANCE COMPANY	NE	CO/I	OL	575,575,658	36,578,592	1,434,550	(181,305)		
71854	52-0891929	09/01/1992	AAA LIFE INSURANCE COMPANY	MI	CO/G	OL	266,556,000	117,930	2,184,354	270,492		
71854	52-0891929	08/01/1997	AAA LIFE INSURANCE COMPANY	MI	CO/G	OL	5,577,500	60,378	44,337	7,117		
71854	52-0891929	07/01/2001	AAA LIFE INSURANCE COMPANY	MI	CO/I	DIS		47,304	18,551	14,543		
71854	52-0891929	07/01/2001	AAA LIFE INSURANCE COMPANY	MI	CO/I	OL	1,201,452,534	75,568,055	1,906,487	1,248,095		
71854	52-0891929	07/01/2001	AAA LIFE INSURANCE COMPANY	MI	YRT/I	OL	101,725,214	416,033	268,125	65,958		
62200	95-2496321	04/01/1994	ACCORDIA LIFE AND ANNUITY COMPANY	IA	YRT/I	OL	1,139,200	4,539	18,113	892,644		
62200	95-2496321	12/01/1996	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	OL	8,213,237	145,825	(172,558)	57,479		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
62200	95-2496321	09/25/1997	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	DIS		111,394	(25,663)	4,829		
62200	95-2496321	06/01/2001	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	OL	273,381,899	3,014,103	(401,437)	955,790		
62200	95-2496321	06/01/2001	ACCORDIA LIFE AND ANNUITY COMPANY	IA	YRT/I	OL	66,572,916	1,202,275	1,307,994	1,623,293		
62200	95-2496321	04/01/2015	ACCORDIA LIFE AND ANNUITY COMPANY	IA	YRT/I	OL	6,051,809,399	5,913,460	66,994,832	20,894,731		
79049	63-0338648	09/01/1988	ALFA LIFE INSURANCE CORPORATION	AL	CO/I	OL	18,707,346	472,482	314,193	65,663		
79049	63-0338648	01/01/2001	ALFA LIFE INSURANCE CORPORATION	AL	CO/I	OL	127,730,381	1,882,269	330,378	84,407		
79049	63-0338648	01/01/2001	ALFA LIFE INSURANCE CORPORATION	AL	YRT/I	OL	25,534,024	646,493	607,057	169,737		
90611	41-1366075	05/01/1991	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA	MN	YRT/I	OL	12,393,424	306,228	541,890	558,702		
60186	36-2554642	03/01/1999	ALLSTATE LIFE INSURANCE COMPANY	IL	CO/I	OL	877,308,070	5,605,907	1,032,707	1,145,258		
60186	36-2554642	05/01/1999	ALLSTATE LIFE INSURANCE COMPANY	IL	YRT/I	OL	35,572,787	360,459	634,959	284,676		
60186	36-2554642	01/01/2000	ALLSTATE LIFE INSURANCE COMPANY	IL	CO/I	OL	73,612,270	470,408	490,988	255,791		
60275	59-0676017	12/31/1964	AMERICAN BANKERS LIFE ASSUR CO OF FL	FL	OTH/G	OL	17,708	1,012				
60275	59-0676017	08/01/1968	AMERICAN BANKERS LIFE ASSUR CO OF FL	FL	CO/I	DIS			78			
60275	59-0676017	08/01/1968	AMERICAN BANKERS LIFE ASSUR CO OF FL	FL	YRT/I	OL	1,923,661	7,963	31,134	4,710		
60399	39-6040365	06/01/1996	AMERICAN FAMILY LIFE INSURANCE COMPANY	WI	CO/I	OL	8,626,241	49,816	36,858	5,771		
60399	39-6040365	06/01/1996	AMERICAN FAMILY LIFE INSURANCE COMPANY	WI	YRT/I	OL	10,079,906	104,596	106,842	10,515		
99619	75-2921178	09/01/2001	AMERICAN FARM LIFE INSURANCE COMPANY	TX	CO/I	ADB	6,268,218	20,988	11,147	2,288		
60410	73-0714500	09/06/1978	AMERICAN FIDELITY ASSURANCE COMPANY	OK	YRT/I	OL	3,229,669	81,772	214,914	18,975		
60410	73-0714500	05/01/1980	AMERICAN FIDELITY ASSURANCE COMPANY	OK	CO/I	OL	4,490,725	113,419	57,619	11,911		
60488	25-0598210	08/16/1982	AMERICAN GENERAL LIFE INSURANCE CO	TX	YRT/I	ADB		1,238	593	105		
60488	25-0598210	10/15/1997	AMERICAN GENERAL LIFE INSURANCE CO	TX	CO/I	ADB		1,683	1,054	124		
60488	25-0598210	10/15/1997	AMERICAN GENERAL LIFE INSURANCE CO	TX	CO/I	OL	1,075,796,077	7,195,057	(2,161,339)	2,483,863		
60488	25-0598210	01/01/2000	AMERICAN GENERAL LIFE INSURANCE CO	TX	CO/I	DIS		246,069	24,159	39,988		
60488	25-0598210	08/01/2001	AMERICAN GENERAL LIFE INSURANCE CO	TX	CO/I	OL	1,533,223,125	29,634,046	3,289,578	2,752,409		
60488	25-0598210	08/01/2001	AMERICAN GENERAL LIFE INSURANCE CO	TX	YRT/I	OL	1,309,647,532	25,180,652	33,517,443	17,147,823		
60534	59-0781901	01/01/1985	AMERICAN HERITAGE LIFE INSURANCE COMPANY	FL	CO/I	DIS		9,296	25	1,416		
60534	59-0781901	01/01/1985	AMERICAN HERITAGE LIFE INSURANCE COMPANY	FL	YRT/I	OL	55,672,545	1,409,565	2,863,965	327,095		
60577	74-1365936	02/01/1974	AMERICAN INCOME LIFE INSURANCE COMPANY	IN	YRT/I	ADB			(114)			
60577	74-1365936	02/01/1974	AMERICAN INCOME LIFE INSURANCE COMPANY	IN	YRT/I	OL	1,175,847	12,606	12,839	2,471		
81418	13-2562243	02/01/1991	AMERICAN MEDICAL AND LIFE INSURANCE COMPANY	NY	YRT/G	OL		2,485				
60739	74-0484030	07/01/1998	AMERICAN NATIONAL INSURANCE COMPANY	TX	CO/I	DIS		14,754	2,607	5,696		
60739	74-0484030	04/01/1999	AMERICAN NATIONAL INSURANCE COMPANY	TX	YRT/I	OL	54,170,736	499,658	262,124	445,787		
60801	64-0349942	10/01/2000	AMERICAN PUBLIC LIFE INSURANCE COMPANY	OK	YRT/I	OL	98,863,231	21,114	382,602	71,050		
60836	42-0113630	11/01/1982	AMERICAN REPUBLIC INSURANCE COMPANY	IA	CO/I	DIS			1,134			
60836	42-0113630	01/01/1993	AMERICAN REPUBLIC INSURANCE COMPANY	IA	YRT/I	OL	5,078,722	101,491	88,922	23,555		
60895	35-0145825	01/01/1982	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	CO/I	OL	73,433	41,051	8,918	1,702		
60895	35-0145825	03/03/2000	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	CO/I	DIS		53,209	7,923	6,332		
60895	35-0145825	03/03/2000	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	CO/I	OL	47,352,509	395,388	227,669	108,378		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
60895	35-0145825	03/03/2000	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL	8,936	14	47	24		
60895	35-0145825	03/03/2000	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL	58,573,643	633,738	421,888	94,447		
61999	35-0810610	04/01/2000	AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY	TX	CO/I	OL	43,964	536	5,440	483		
61999	35-0810610	07/20/2000	AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY	TX	YRT/I	OL	8,357,826	6,591	56,644	10,232		
61999	35-0810610	01/01/2001	AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY	TX	CO/I	DIS		9,268	2,178	4,722		
61999	35-0810610	01/01/2001	AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY	TX	CO/I	OL	88,017,638	1,428,180	221,860	124,381		
61301	47-0098400	08/01/1994	AMERITAS LIFE INSURANCE CORP	NE	CO/I	ADB	15,563,653	29,872	13,740	3,341		
61301	47-0098400	04/11/1995	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	ADB		4	240			
61301	47-0098400	04/01/2001	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS		247,093	23,600	40,172		
61301	47-0098400	04/01/2001	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	435,899,844	6,280,264	6,470,867	5,099,054		
61301	47-0098400	10/01/2001	AMERITAS LIFE INSURANCE CORP	NE	CO/I	OL	55,506,377	501,888	73,350	640,778		
60033	13-3758127	08/31/2013	AMERITAS LIFE INSURANCE CORP. OF NEW YORK	NY	YRT/I	OL	1,183,014	12,152	32,380	3,706		
72222	05-0340166	03/13/1989	AMICA LIFE INSURANCE COMPANY	RI	YRT/I	OL	7,661,084	182,865	66,123	38,796		
61069	35-0980405	01/01/1981	ANTHEM LIFE INSURANCE COMPANY	IN	CO/I	OL	78,555	1,983	2,432	214		
61069	35-0980405	01/01/1996	ANTHEM LIFE INSURANCE COMPANY	IN	YRT/G	OL		186,890				
71439	38-1843471	01/01/1955	ASSURITY LIFE INSURANCE COMPANY	NE	YRT/I	OL			23			
71439	38-1843471	05/01/2001	ASSURITY LIFE INSURANCE COMPANY	NE	CO/I	DIS			467			
71439	38-1843471	05/01/2001	ASSURITY LIFE INSURANCE COMPANY	NE	YRT/I	OL	10,584,334	251,773	113,747	53,260		
61492	44-0188050	10/01/1961	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	OL	4,065,281	51,170	51,139	10,977		
61492	44-0188050	10/01/1961	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	YRT/I	OL	15,502,690	438,552	612,049	559,375		
61492	44-0188050	04/02/2001	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	YRT/I	OL	104,248,103	796,938	974,121	326,011		
61492	44-0188050	08/01/2001	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	DIS		57,048	6,578	17,955		
61492	44-0188050	08/01/2001	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	OL	246,976,532	9,522,498	1,057,763	648,767		
68039	13-2570714	10/01/1986	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	7,082,799	177,945	134,674	38,320		
68039	13-2570714	06/01/1992	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	287,506	7,260	2,668	801		
61689	42-0175020	03/07/1983	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	OL	2,502,472	40,874	17,007	4,278		
61689	42-0175020	03/07/1983	ATHENE ANNUITY AND LIFE COMPANY	IA	YRT/I	OL	4,937,209	90,328	13,809	697,007		
61689	42-0175020	01/01/2001	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	DIS			58,932			
61689	42-0175020	01/01/2001	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	OL	1,951,699,592	26,001,119	3,245,567	1,255,451		
61182	95-4441930	10/01/1987	AURORA NATIONAL LIFE ASSURANCE COMPANY	CA	CO/I	DIS		119,031		(6,191)		
61182	95-4441930	01/01/1989	AURORA NATIONAL LIFE ASSURANCE COMPANY	CA	YRT/I	OL	11,998,730	303,627	706,407	151,155		
84522	38-2043661	04/28/1999	AUTO CLUB LIFE INSURANCE COMPANY	MI	CO/I	DIS		19,719	411	4,658		
84522	38-2043661	04/28/1999	AUTO CLUB LIFE INSURANCE COMPANY	MI	YRT/I	OL	9,436,337	41,958	24,278	5,033		
61190	38-1814333	02/01/1982	AUTO-OWNERS LIFE INSURANCE COMPANY	MI	YRT/I	OL	9,494,536	240,392	222,178	55,784		
61263	36-0770740	02/28/1985	BANKERS LIFE AND CASUALTY COMPANY	IL	YRT/I	OL	329,445	906	27,717	929		
61263	36-0770740	02/28/1985	BANKERS LIFE AND CASUALTY COMPANY	IL	YRT/I	OL	28,237,996	709,450	386,230	152,801		
61263	36-0770740	01/01/1988	BANKERS LIFE AND CASUALTY COMPANY	IL	CO/I	DIS			398			
61263	36-0770740	01/01/1988	BANKERS LIFE AND CASUALTY COMPANY	IL	CO/I	OL	6,542,017	165,228	28,865	17,148		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
94250	52-1236145	06/28/1988	BANNER LIFE INSURANCE COMPANY	MD	YRT/I	ADB		112	46	8		
94250	52-1236145	11/15/1995	BANNER LIFE INSURANCE COMPANY	MD	CO/I	DIS			9,243			
94250	52-1236145	11/15/1995	BANNER LIFE INSURANCE COMPANY	MD	CO/I	OL	422,675,072	12,269,367	402,028	608,409		
94250	52-1236145	11/15/1995	BANNER LIFE INSURANCE COMPANY	MD	YRT/I	OL	65,236,700	3,330,910	591,326	665,704		
61395	87-0115120	07/01/1989	BENEFICIAL LIFE INSURANCE COMPANY	UT	YRT/I	OL	8,621,336	217,225	(253,767)	261,754		
61395	87-0115120	09/01/2000	BENEFICIAL LIFE INSURANCE COMPANY	UT	CO/I	ADB	33,197,389	111,001	41,513	8,650		
61395	87-0115120	11/01/2000	BENEFICIAL LIFE INSURANCE COMPANY	UT	CO/I	OL				13,552		
61395	87-0115120	11/01/2000	BENEFICIAL LIFE INSURANCE COMPANY	UT	CO/I	OL	81,891,361	1,206,773	53,010	53,465		
58017	42-0594470	04/21/1959	BETTERLIFE	IA	CO/I	DIS		19,654	3,054	1,342		
58017	42-0594470	04/21/1959	BETTERLIFE	IA	YRT/I	OL	14,151,577	146,734	117,898	32,395		
58017	42-0594470	09/01/1981	BETTERLIFE	IA	YRT/I	ADB			115			
58017	42-0594470	02/25/1985	BETTERLIFE	IA	CO/I	DIS		5,571	8,688	3,305		
58017	42-0594470	02/25/1985	BETTERLIFE	IA	YRT/I	OL	16,714,535	413,816	251,174	91,135		
61557	94-6077403	10/01/1984	BLUE SHIELD OF CALIFORNIA LIFE & HEALTH INSURANCE COMPANY	CA	YRT/G	OL		23,518				
87726	06-0566090	12/01/1978	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	1,611,196	8,749	85,898	19,783		
87726	06-0566090	08/01/1981	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	154,525	7,890	6,631	1,536		
93432	06-1041383	11/19/2001	C.M. LIFE INSURANCE COMPANY	CT	YRT/I	OL	231,421,871	2,290,023	1,310,766	859,357		
80659	82-4533188	02/01/1999	CANADA LIFE ASSURANCE CO USB	MI	CO/I	DIS		85,918	278	21,405		
80659	82-4533188	02/01/1999	CANADA LIFE ASSURANCE CO USB	MI	YRT/I	OL	21,181,170	365,152	250,726	187,048		
80659	82-4533188	02/29/2004	CANADA LIFE ASSURANCE CO USB	MI	CO/G	OL	112,951,521	5,871,368	892,470	160,146		
80659	82-4533188	02/29/2004	CANADA LIFE ASSURANCE CO USB	MI	OTH/G	OL			81,035			
56030	39-0201015	07/29/1964	CATHOLIC FINANCIAL LIFE	WI	YRT/I	OL	17,275,976	204,700	92,449	34,300		
56030	39-0201015	09/01/1999	CATHOLIC FINANCIAL LIFE	WI	CO/I	ADB	30,464,433	99,811	21,499	4,428		
56030	39-0201015	01/01/2000	CATHOLIC FINANCIAL LIFE	WI	CO/I	DIS		58,148	33,603	2,796		
56030	39-0201015	01/01/2000	CATHOLIC FINANCIAL LIFE	WI	CO/I	OL	133,633,201	1,255,967	302,676	79,407		
57347	74-0548665	07/01/1984	CATHOLIC LIFE INSURANCE	TX	YRT/I	OL	10,592,768	266,130	149,316	57,312		
57347	74-0548665	01/01/1989	CATHOLIC LIFE INSURANCE	TX	CO/I	OL	3,577,788	90,362	72,105	9,535		
57347	74-0548665	01/01/1989	CATHOLIC LIFE INSURANCE	TX	YRT/I	ADB			359			
57347	74-0548665	02/01/1998	CATHOLIC LIFE INSURANCE	TX	CO/I	ADB	8,072,100	26,100	12,073	1,971		
57487	36-0879870	01/01/1964	CATHOLIC ORDER OF FORESTERS	IL	YRT/I	ADB		680	266	51		
57487	36-0879870	01/01/1964	CATHOLIC ORDER OF FORESTERS	IL	YRT/I	OL	16,744,412	175,959	287,926	66,202		
57487	36-0879870	07/01/1981	CATHOLIC ORDER OF FORESTERS	IL	CO/I	DIS		6,140	(69)	83		
57487	36-0879870	07/01/1981	CATHOLIC ORDER OF FORESTERS	IL	CO/I	OL	2,020,819	14,205	27,639	3,903		
57487	36-0879870	07/01/1981	CATHOLIC ORDER OF FORESTERS	IL	YRT/I	OL	123,865		1,822			
57053	41-0182070	05/01/1980	CATHOLIC UNITED FINANCIAL	MN	CO/I	OL	50,000	519		76		
57053	41-0182070	01/01/1985	CATHOLIC UNITED FINANCIAL	MN	CO/I	DIS			12			
57053	41-0182070	01/01/1985	CATHOLIC UNITED FINANCIAL	MN	YRT/I	ADB		2,273	525	207		
57053	41-0182070	01/01/1985	CATHOLIC UNITED FINANCIAL	MN	YRT/I	OL	3,582,727	47,531	31,112	12,832		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
62626	39-0230590	08/04/1983	CMFG LIFE INSURANCE COMPANY	IA	YRT/I	ADB			(342)			
62626	39-0230590	08/04/1983	CMFG LIFE INSURANCE COMPANY	IA	YRT/I	OL	735,917	6,740	(127,001)	537		
62626	39-0230590	01/01/1987	CMFG LIFE INSURANCE COMPANY	IA	CO/I	DIS		23,632	(3,023)	3,529		
62626	39-0230590	01/01/1996	CMFG LIFE INSURANCE COMPANY	IA	CO/I	OL			(20,085)			
62626	39-0230590	04/01/2000	CMFG LIFE INSURANCE COMPANY	IA	CO/I	OL	285,628,735	3,700,799	603,993	409,417		
62049	57-0144607	04/01/1984	COLONIAL LIFE & ACCIDENT INSURANCE CO	SC	CO/I	DIS			1,447			
62049	57-0144607	04/01/1984	COLONIAL LIFE & ACCIDENT INSURANCE CO	SC	YRT/I	ADB		34,849	16,760	2,549		
62049	57-0144607	04/01/1984	COLONIAL LIFE & ACCIDENT INSURANCE CO	SC	YRT/I	OL	95,104,048	324,686	726,957	111,325		
62065	23-1628836	01/01/1985	COLONIAL PENN LIFE INSURANCE COMPANY	PA	COFW/I	OA		3,971,550	(158,266)			3,302,184
62065	23-1628836	04/01/1992	COLONIAL PENN LIFE INSURANCE COMPANY	PA	YRT/I	OL	2,856,525	70,498	90,029	13,395		
99937	31-1191427	12/13/1981	COLUMBUS LIFE INSURANCE COMPANY	OH	YRT/I	OL	3,008,971	101,414	125,711	49,393		
62146	36-2136262	11/01/1980	COMBINED INSURANCE COMPANY OF AMERICA	IL	MCO/I	OL	1,259,464		24,626	15,462	142,571	
62146	36-2136262	11/01/1980	COMBINED INSURANCE COMPANY OF AMERICA	IL	YRT/I	OL	880,464	10,012	(434)	2,647		
62146	36-2136262	12/01/1982	COMBINED INSURANCE COMPANY OF AMERICA	IL	CO/I	OL	12,666	315	220	30		
84824	04-6145677	05/01/1999	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	YRT/I	OL	79,740,861	1,540,321	941,878	940,725		
62243	13-1595128	01/01/1993	COMPANION LIFE INSURANCE COMPANY	NY	CO/I	OL	185,160	340	1,356	197		
62243	13-1595128	06/01/1997	COMPANION LIFE INSURANCE COMPANY	NY	YRT/I	OL	3,669,328	49,732	46,948	10,816		
62308	06-0303370	10/28/1992	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	OL	74,984,225	3,078,719	2,771,401	1,228,879		
62308	06-0303370	01/01/1998	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	CO/I	FA		37,256,014	(174,148)	(55,046)		
62308	06-0303370	01/01/1998	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	CO/I	VA		6,704,731				
62308	06-0303370	01/01/1998	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	CO/I	OL	6,053,766,676	2,809,195,669	146,034,739	54,226,312		
62553	37-0808781	01/01/1934	COUNTRY LIFE INSURANCE COMPANY	IL	MCO/I	OL	395,473		8,061	12,990	258,144	
62553	37-0808781	01/01/1982	COUNTRY LIFE INSURANCE COMPANY	IL	CO/I	OL	4,434,954	35,498	30,125	7,194		
62553	37-0808781	09/01/2000	COUNTRY LIFE INSURANCE COMPANY	IL	CO/I	DIS		82,209	78,938	17,789		
62553	37-0808781	09/01/2000	COUNTRY LIFE INSURANCE COMPANY	IL	CO/I	OL	2,290,407,959	42,987,360	3,853,339	2,181,753		
62553	37-0808781	09/01/2000	COUNTRY LIFE INSURANCE COMPANY	IL	YRT/I	OL	305,478,072	8,181,159	4,921,276	2,510,998		
71129	36-2598882	07/01/1987	DEARBORN LIFE INSURANCE COMPANY	IL	CO/G	OL		439,108				
71129	36-2598882	04/01/1995	DEARBORN LIFE INSURANCE COMPANY	IL	YRT/G	OL		647,114				
62634	51-0104167	04/01/1980	DELAWARE AMERICAN LIFE INSURANCE COMPANY	DE	CO/I	OL	103,059	1,301	2,090	473		
62634	51-0104167	04/01/1980	DELAWARE AMERICAN LIFE INSURANCE COMPANY	DE	YRT/I	OL	544,588	10,351	38,154	7,962		
79065	04-2461439	07/01/1966	DELAWARE LIFE INSURANCE COMPANY	DE	YRT/I	OL	187,176,355	4,506,762	2,325,956	1,105,138		
79065	04-2461439	06/25/2001	DELAWARE LIFE INSURANCE COMPANY	DE	YRT/I	OL	1,344,912	3,554	7,107	1,065		
62928	42-0868851	06/01/1982	EMC NATIONAL LIFE COMPANY	IA	CO/I	DIS		20,699		2,959		
62928	42-0868851	06/01/1982	EMC NATIONAL LIFE COMPANY	IA	YRT/I	OL	7,645,377	193,401	159,317	72,707		
62928	42-0868851	09/22/1999	EMC NATIONAL LIFE COMPANY	IA	CO/I	ADB	14,981,276	49,704	18,566	3,846		
71228	06-1326202	04/01/1996	EMPIRE FIDELITY INVESTMENTS LIFE INSURANCE COMPANY	NY	CO/I	OL	150,170,039	2,018,763	168,483	107,492		
68276	48-1024691	01/01/1990	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	438,786	10,829	3,519	2,058		
68276	48-1024691	01/01/1990	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL			5,585			

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
62880	13-3198083	05/01/1989	EQUITABLE FINANCIAL LIFE AND ANNUITY COMPANY	CO	YRT/I	OL	6,300,514	56,666	92,160	13,383		
62880	13-3198083	11/01/1996	EQUITABLE FINANCIAL LIFE AND ANNUITY COMPANY	CO	CO/I	OL	228,201,000	1,677,648	324,478	1,211,205		
62944	13-5570651	01/01/1996	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	1,252,567	6,694	7,878	2,726		
62944	13-5570651	04/30/2001	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	OL	1,356,143,116	13,905,365	1,781,354	3,156,247		
62944	13-5570651	04/30/2001	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	5,665,127,263	52,654,874	35,179,168	17,491,572		
78077	86-0222062	07/31/2000	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY OF AMERICA	AZ	YRT/I	OL	147,648,280	1,067,799	963,665	346,774		
70769	25-1186315	01/01/1967	ERIE FAMILY LIFE INSURANCE COMPANY	PA	CO/I	DIS		1,617		448		
70769	25-1186315	05/01/1987	ERIE FAMILY LIFE INSURANCE COMPANY	PA	YRT/I	OL	2,220,706	32,721	49,801	11,537		
63053	91-0550883	01/01/1987	FAMILY LIFE INSURANCE COMPANY	TX	YRT/I	OL	3,656,801	88,818	112,948	19,530		
63053	91-0550883	09/01/1990	FAMILY LIFE INSURANCE COMPANY	TX	YRT/I	ADB			247			
63088	42-0623913	03/14/1996	FARM BUREAU LIFE INSURANCE COMPANY	IA	CO/I	OL	5,183,375	63,532	(23,875)	8,726		
63088	42-0623913	07/14/1998	FARM BUREAU LIFE INSURANCE COMPANY	IA	YRT/I	OL	1,103,208	6,004	135,257	1,960		
63088	42-0623913	03/01/1999	FARM BUREAU LIFE INSURANCE COMPANY	IA	YRT/I	OL	43,432,819	101,133	261,953	113,958		
63177	91-0335750	08/01/1973	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA	CO/I	DIS		154,782	1,907	9,629		
63177	91-0335750	08/01/1973	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA	YRT/I	ADB		22,621	7,842	1,833		
63177	91-0335750	08/01/1973	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA	YRT/I	OL	435,100,486	2,558,822	3,840,280	1,432,943		
63177	91-0335750	03/01/1995	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA	CO/I	ADB	29,774,549	90,422	163,670	22,232		
63177	91-0335750	07/01/1999	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA	CO/I	OL	11,882,753,898	60,490,047	42,604,584	21,084,349		
63258	41-6022443	10/31/1985	FEDERATED LIFE INSURANCE COMPANY	MN	YRT/I	OL	77,849	63	4,025	803		
63258	41-6022443	06/01/1997	FEDERATED LIFE INSURANCE COMPANY	MN	YRT/I	OL	91,125,838	68,651	533,423	143,419		
63274	52-6033321	01/07/1961	FIDELITY & GUARANTY LIFE INSURANCE COMPANY	IA	YRT/I	OL	251,687	610	21,699	1,670		
93696	23-2164784	01/01/1988	FIDELITY INVESTMENTS LIFE INSURANCE COMPANY	UT	YRT/I	OL	1,845,079	46,355	10,514	9,983		
93696	23-2164784	04/01/1996	FIDELITY INVESTMENTS LIFE INSURANCE COMPANY	UT	CO/I	DIS			2,092			
93696	23-2164784	04/01/1996	FIDELITY INVESTMENTS LIFE INSURANCE COMPANY	UT	CO/I	OL	1,407,753,935	19,967,310	2,370,752	1,233,728		
63290	36-1068685	06/12/1990	FIDELITY LIFE ASSOCIATION, A LEGAL RESERVE LIFE INSURANCE COMPANY	IL	CO/I	OL	58,616,243	3,274,237	114,621	48,097		
63290	36-1068685	06/12/1990	FIDELITY LIFE ASSOCIATION, A LEGAL RESERVE LIFE INSURANCE COMPANY	IL	YRT/I	OL	701,677	8,082	12,930	3,625		
63290	36-1068685	01/01/1992	FIDELITY LIFE ASSOCIATION, A LEGAL RESERVE LIFE INSURANCE COMPANY	IL	CO/I	OL	953,433	145,577	82,219	12,071		
69140	04-1867050	05/01/1989	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	YRT/I	OL	1,250,833	7,736	19,930	2,975		
69140	04-1867050	08/01/1992	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	CO/I	OL	712,905	8,240	(2,647)	1,379		
69140	04-1867050	01/01/2001	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	CO/I	DIS		42,767	16,053	11,800		
69140	04-1867050	01/01/2001	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	CO/I	OL	383,183,901	3,742,405	(555,691)	1,172,899		
69140	04-1867050	12/01/2001	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	YRT/I	OL	81,706,285	1,458,853	1,024,927	1,480,516		
69140	04-1867050	04/01/2015	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	YRT/I	OL	821,984,032	1,208,902	10,909,504	4,234,773		
76031	59-2876465	10/01/1994	FLORIDA COMBINED LIFE INSURANCE COMPANY	FL	YRT/G	OL		63,206				
63495	13-1968606	04/01/1990	FORESTERS LIFE INSURANCE AND ANNUITY COMPANY	NY	YRT/I	ADB		1,122	2,189	5,095		
63495	13-1968606	04/01/1990	FORESTERS LIFE INSURANCE AND ANNUITY COMPANY	NY	YRT/I	OL	139,183,742	3,493,148	975,762	851,415		
63495	13-1968606	01/01/1999	FORESTERS LIFE INSURANCE AND ANNUITY COMPANY	NY	CO/I	DIS			42,137			
63495	13-1968606	01/01/1999	FORESTERS LIFE INSURANCE AND ANNUITY COMPANY	NY	CO/I	OL	662,496,024	3,545,338	879,139	826,410		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
65536	54-0283385	11/01/1983	GENWORTH LIFE AND ANNUITY INSURANCE COMPANY	VA	YRT/I	ADB		539	277	66		
65536	54-0283385	02/01/1994	GENWORTH LIFE AND ANNUITY INSURANCE COMPANY	VA	CO/I	DIS		109,908	(34)	107,352		
65536	54-0283385	02/01/1994	GENWORTH LIFE AND ANNUITY INSURANCE COMPANY	VA	YRT/I	OL	204,936,568	2,856,152	5,198,188	3,204,577		
70025	91-6027719	11/01/1997	GENWORTH LIFE INSURANCE COMPANY	DE	CO/I	DIS		1,266	2,265	104		
70025	91-6027719	11/01/1997	GENWORTH LIFE INSURANCE COMPANY	DE	CO/I	OL	7,253,623	59,548	25,469	11,305		
70025	91-6027719	11/01/1997	GENWORTH LIFE INSURANCE COMPANY	DE	YRT/I	OL	83,523,420	720,030	581,605	506,304		
72990	22-2882416	01/01/1986	GENWORTH LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	6,452,481	70,766	65,042	24,439		
72990	22-2882416	11/05/1994	GENWORTH LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	DIS		23,503	7,135	5,394		
72990	22-2882416	11/05/1994	GENWORTH LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	53,336,623	501,076	538,538	170,752		
72990	22-2882416	11/05/1994	GENWORTH LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	3,206,715	54,204	37,750	13,660		
91472	63-0782739	10/01/1981	GLOBE LIFE AND ACCIDENT INSURANCE COMPANY	NE	YRT/I	ADB		51		4		
91472	63-0782739	01/01/1985	GLOBE LIFE AND ACCIDENT INSURANCE COMPANY	NE	YRT/I	OL	421,000	7,626	2,412	1,529		
63967	74-0651020	11/01/1986	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY	TX	YRT/I	OL	44,035,879	1,018,345	747,163	237,435		
63967	74-0651020	06/01/1995	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY	TX	CO/I	OL	2,504,121	32,433	19,121	6,369		
63967	74-0651020	07/01/1998	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY	TX	YRT/I	ADB			23,519			
63967	74-0651020	08/01/1998	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY	TX	CO/I	ADB	5,815,323	18,811	7,465	1,492		
63967	74-0651020	12/03/2001	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY	TX	CO/I	OL	8,059,245	114,445	17,020	5,698		
71218	31-0739286	01/01/1984	GRANGE LIFE INSURANCE COMPANY	OH	YRT/I	ADB			509			
71218	31-0739286	04/01/1984	GRANGE LIFE INSURANCE COMPANY	OH	CO/I	DIS			415			
71218	31-0739286	04/01/1984	GRANGE LIFE INSURANCE COMPANY	OH	CO/I	OL	1,018,000	8,216	10,220	1,880		
71218	31-0739286	08/01/2000	GRANGE LIFE INSURANCE COMPANY	OH	CO/I	OL	359,682,066	2,430,046	614,272	555,432		
71218	31-0739286	08/01/2000	GRANGE LIFE INSURANCE COMPANY	OH	YRT/I	OL	2,477,151	26,437	75,481	4,349		
90212	74-2058261	10/01/1998	GREAT SOUTHERN LIFE INSURANCE COMPANY	TX	CO/I	OL			(18,484)			
90212	74-2058261	10/01/1998	GREAT SOUTHERN LIFE INSURANCE COMPANY	TX	YRT/I	OL	36,530,198	40,407	317,228	152,671		
90212	74-2058261	03/14/2000	GREAT SOUTHERN LIFE INSURANCE COMPANY	TX	CO/I	DIS			952			
90212	74-2058261	03/14/2000	GREAT SOUTHERN LIFE INSURANCE COMPANY	TX	CO/I	OL	44,704,125	402,177	204,041	482,372		
79359	13-2690792	03/24/2000	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	NY	CO/I	DIS			5			
79359	13-2690792	03/24/2000	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	NY	YRT/I	OL	10,199,289	592,763	313,946	338,110		
68322	84-0467907	09/01/2000	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	CO/I	DIS			526			
68322	84-0467907	09/01/2000	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	YRT/I	OL	49,411,421	1,462,286	2,302,038	732,697		
64238	72-0201480	02/01/1981	GUARANTY INCOME LIFE INSURANCE COMPANY	IA	CO/I	OL	175,000	6,201		621		
64238	72-0201480	01/01/1986	GUARANTY INCOME LIFE INSURANCE COMPANY	IA	YRT/I	OL	2,272,544	44,920	67,380	9,975		
64246	13-5123390	01/01/1950	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	NY	YRT/I	ADB		75	43	12		
64246	13-5123390	03/01/1993	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	NY	MCO/I	OL	408,023,040		2,308,269	713,523	2,030,603	
64246	13-5123390	08/01/1995	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	NY	CO/I	DIS		1,921,068	27,824	171,062		
64246	13-5123390	06/15/1996	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	NY	YRT/I	OL	226,142,061	4,436,477	4,068,439	2,458,174		
92711	35-1817054	10/01/1984	HCC LIFE INSURANCE COMPANY	IN	CO/I	DIS			82			
92711	35-1817054	10/01/1984	HCC LIFE INSURANCE COMPANY	IN	YRT/I	OL	708,151	12,865	14,614	2,292		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
92711	35-1817054	03/01/1987	HCC LIFE INSURANCE COMPANY	IN	YRT/G	OL		85,465				
78611	73-1350270	12/31/1997	HCSC INSURANCE SERVICES COMPANY	IL	CO/G	OL	22,725	22,998				
93440	06-1041332	08/01/1994	HM LIFE INSURANCE COMPANY	PA	CO/G	OL		162,280				
93440	06-1041332	01/01/2000	HM LIFE INSURANCE COMPANY	PA	YRT/G	OL		50,969				
64513	37-0726637	07/01/1997	HORACE MANN LIFE INSURANCE COMPANY	IL	CO/I	DIS		641,062	18,351	8,364		
64513	37-0726637	07/01/1997	HORACE MANN LIFE INSURANCE COMPANY	IL	YRT/I	ADB			865			
64513	37-0726637	07/01/1997	HORACE MANN LIFE INSURANCE COMPANY	IL	YRT/I	OL	74,200,693	615,119	556,853	123,465		
64580	37-0344290	08/01/1980	ILLINOIS MUTUAL LIFE INSURANCE COMPANY	IL	CO/I	OL	325,000	1,094	14,172	1,010		
64580	37-0344290	04/01/1986	ILLINOIS MUTUAL LIFE INSURANCE COMPANY	IL	YRT/I	OL	19,105,220	470,137	186,522	101,350		
64904	61-0574893	10/01/1980	INVESTORS HERITAGE LIFE INSURANCE COMPANY	KY	CO/I	OL	516,591	12,236	(4,182)	1,363		
64904	61-0574893	12/01/1985	INVESTORS HERITAGE LIFE INSURANCE COMPANY	KY	YRT/I	OL	5,036,679	102,341	79,500	25,536		
64904	61-0574893	01/01/2001	INVESTORS HERITAGE LIFE INSURANCE COMPANY	KY	CO/I	OL	11,347,092	167,213	48,960	7,402		
63487	23-1632193	09/01/1982	INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA	TX	CO/I	DIS			18			
63487	23-1632193	09/01/1982	INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA	TX	YRT/I	OL	786,632	984	9,237	15,771		
65056	38-1659835	01/01/1977	JACKSON NATIONAL LIFE INSURANCE CO	MI	CO/G	OL	136,670,310	271,885	1,369,006	158,052		
65056	38-1659835	07/10/1980	JACKSON NATIONAL LIFE INSURANCE CO	MI	CO/I	ADB		1,216	766	92		
65056	38-1659835	07/10/1980	JACKSON NATIONAL LIFE INSURANCE CO	MI	YRT/I	ADB		2,411	1,356	172		
65056	38-1659835	06/02/1994	JACKSON NATIONAL LIFE INSURANCE CO	MI	CO/I	OL	12,371,941	100,618	99,594	25,752		
65056	38-1659835	03/01/1999	JACKSON NATIONAL LIFE INSURANCE CO	MI	CO/I	DIS		383,041	11,297	205,635		
65056	38-1659835	03/01/1999	JACKSON NATIONAL LIFE INSURANCE CO	MI	YRT/I	OL	386,131,038	8,324,340	8,204,642	6,173,270		
65056	38-1659835	10/01/1999	JACKSON NATIONAL LIFE INSURANCE CO	MI	CO/I	OL	2,282,028,963	120,491,761	3,948,804	4,036,491		
93610	13-3072894	11/01/1998	JOHN HANCOCK LIFE & HEALTH INSURANCE COMPANY	MA	CO/I	DIS			1,212			
93610	13-3072894	11/01/1998	JOHN HANCOCK LIFE & HEALTH INSURANCE COMPANY	MA	CO/I	OL	146,262,580	1,703,715	176,944	371,138		
86375	13-3646501	01/01/2010	JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	ADB		1,175	352	69		
86375	13-3646501	01/01/2010	JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	DIS		584,818	19,372	15,733		
86375	13-3646501	01/01/2010	JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	46,068,654	271,998	343,721	44,845		
86375	13-3646501	01/01/2010	JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	209,552,423	2,421,032	346,194	201,912		
86375	13-3646501	01/01/2010	JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	ADB		1,830	499	107		
86375	13-3646501	01/01/2010	JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	109,694,420	780,299	941,483	386,898		
65838	01-0233346	04/01/1961	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	COMB/I	DIS		21,516		11,126		
65838	01-0233346	02/01/1995	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	CO/I	ADB		3,468	1,155	235		
65838	01-0233346	01/01/1998	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	CO/I	OL	1,091,004,210	9,112,477	2,206,844	6,535,412		
65838	01-0233346	01/01/1999	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	YRT/I	ADB		793	244	57		
65838	01-0233346	01/22/2002	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	CO/I	DIS		1,230,586	71,559	37,453		
65838	01-0233346	01/22/2002	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	CO/I	OL	973,821,194	15,813,756	3,129,157	3,298,046		
65838	01-0233346	01/01/2010	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	YRT/I	OL	3,026,236,916	19,672,509	48,260,855	55,277,456		
65129	44-0308260	04/01/1999	KANSAS CITY LIFE INSURANCE COMPANY	MO	CO/I	DIS		55,707	9,490	695		
65129	44-0308260	04/01/1999	KANSAS CITY LIFE INSURANCE COMPANY	MO	CO/I	OL	183,427,478	1,866,939	494,957	454,573		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
65129	44-0308260	04/01/1999	KANSAS CITY LIFE INSURANCE COMPANY	MO	YRT/I	OL	3,794,531	44,260	60,335	11,968		
65129	44-0308260	01/15/2001	KANSAS CITY LIFE INSURANCE COMPANY	MO	YRT/I	OL	57,657,860	570,371	474,967	226,053		
65331	63-0124600	04/01/1984	LIBERTY NATIONAL LIFE INSURANCE COMPANY	NE	CO/I	DIS		8,768	3,799	19,092		
65331	63-0124600	04/01/1984	LIBERTY NATIONAL LIFE INSURANCE COMPANY	NE	YRT/I	OL	41,108,389	282,456	409,240	445,834		
65331	63-0124600	09/01/1989	LIBERTY NATIONAL LIFE INSURANCE COMPANY	NE	CO/I	OL	19,258,000	11,311,382	102,334	217,294		
65412	63-0321291	07/07/1971	LIFE INSURANCE COMPANY OF ALABAMA	AL	YRT/I	ADB		1,821	8,738	143		
65412	63-0321291	07/07/1971	LIFE INSURANCE COMPANY OF ALABAMA	AL	YRT/I	OL	1,185,139	4,257	7,120	1,074		
65412	63-0321291	01/01/1982	LIFE INSURANCE COMPANY OF ALABAMA	AL	CO/I	DIS		15,072		3,564		
65412	63-0321291	01/01/1982	LIFE INSURANCE COMPANY OF ALABAMA	AL	CO/I	OL	311,000	144,795	16,544	5,985		
65528	75-0953004	01/01/1999	LIFE INSURANCE COMPANY OF THE SOUTHWEST	TX	CO/I	OL	144,763,006	2,697,878	372,057	183,052		
65528	75-0953004	01/01/1999	LIFE INSURANCE COMPANY OF THE SOUTHWEST	TX	YRT/I	OL	3,503,327	66,478	68,798	11,891		
97691	58-1458103	10/15/1996	LIFE OF THE SOUTH INSURANCE COMPANY	GA	CO/I	OL	64,738	836	839	53		
97985	93-6030398	01/01/1993	LIFEMAP ASSURANCE COMPANY	OR	YRT/G	OL		64,835				
65595	47-0221457	05/01/1995	LINCOLN BENEFIT LIFE COMPANY	NE	CO/I	OL	277,100,974	3,896,207	1,594,018	1,695,527		
65595	47-0221457	05/01/1999	LINCOLN BENEFIT LIFE COMPANY	NE	YRT/I	OL	13,886,557	128,936	152,962	23,769		
65595	47-0221457	03/01/2001	LINCOLN BENEFIT LIFE COMPANY	NE	CO/I	OL	7,631,228	113,496	103,577	60,284		
69833	75-2547834	04/17/1967	LINCOLN MEMORIAL LIFE INSURANCE COMPANY	TX	YRT/I	OL	21,590	2,179	40	293		
69833	75-2547834	12/01/1980	LINCOLN MEMORIAL LIFE INSURANCE COMPANY	TX	CO/I	OL	250,000	1,661	6,675	1,130		
60232	52-0795747	10/31/1999	LOMBARD INTERNATIONAL LIFE ASSURANCE COMPANY	PA	COFW/I	FA		415,043				80,000
60232	52-0795747	10/31/1999	LOMBARD INTERNATIONAL LIFE ASSURANCE COMPANY	PA	CO/I	OL	44,767,798	6,819,201	292,917	16,000		
60232	52-0795747	08/01/2001	LOMBARD INTERNATIONAL LIFE ASSURANCE COMPANY	PA	YRT/I	OL	125,595,740	1,996,483	855,447	341,015		
68446	75-1222043	12/28/1965	LONGEVITY INSURANCE COMPANY	TX	YRT/G	OL		17,910				
93580	84-0849721	01/01/2001	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	1,401,866,965	22,646,807	14,315,443	10,543,603		
93580	84-0849721	07/31/2002	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	117,347,768		(301,675)		832,560	
61018	57-6037491	07/15/1987	MAGNA INSURANCE COMPANY	MS	CO/G	CL	17,976	51	36	185		
67083	45-0252531	06/01/1990	MANHATTAN NATIONAL LIFE INSURANCE COMPANY	OH	CO/I	DIS			19			
67083	45-0252531	06/01/1990	MANHATTAN NATIONAL LIFE INSURANCE COMPANY	OH	CO/I	OL	1,669,026	42,154	32,626	4,375		
67083	45-0252531	03/01/1993	MANHATTAN NATIONAL LIFE INSURANCE COMPANY	OH	YRT/I	OL	503,066	12,392	13,403	2,428		
61883	42-0884060	03/25/1966	MANHATTANLIFE ASSURANCE COMPANY OF AMERICA	AR	YRT/I	ADB		184	140	15		
61883	42-0884060	01/01/1986	MANHATTANLIFE ASSURANCE COMPANY OF AMERICA	AR	CO/I	DIS			479			
61883	42-0884060	01/01/1986	MANHATTANLIFE ASSURANCE COMPANY OF AMERICA	AR	YRT/I	OL	367,870	9,994	(4,250)	2,864		
61883	42-0884060	08/07/1989	MANHATTANLIFE ASSURANCE COMPANY OF AMERICA	AR	CO/I	OL	9,309,542	113,674	79,503	15,380		
65935	04-1590850	09/02/1975	MASSACHUSETTS MUTUAL LIFE INS COMPANY	MA	MCO/I	OL	13,653,671		254,985	305,877	7,111,807	
65935	04-1590850	09/01/2001	MASSACHUSETTS MUTUAL LIFE INS COMPANY	MA	YRT/I	OL	1,197,015,921	17,912,569	12,395,849	5,645,043		
65978	13-5581829	04/01/1991	METROPOLITAN LIFE INSURANCE COMPANY	NY	CO/I	DIS			34			
65978	13-5581829	07/01/1998	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OL	1,837,928,511	29,781,369	21,045,774	8,590,111		
65978	13-5581829	03/01/2000	METROPOLITAN LIFE INSURANCE COMPANY	NY	CO/I	OL	122,195,984	2,180,525	442,080	84,526		
97136	13-3114906	01/01/1983	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	OTH/I	OL	3,110,219	27,273	143,305			

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
97136	13-3114906	06/01/1989	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	DIS			400			
97136	13-3114906	02/01/1992	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	OL	1,219,792	14,607	14,167	7,581		
97136	13-3114906	02/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	OL	172,144,390	2,530,557	250,001	127,784		
97136	13-3114906	12/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	2,201,479	3,397	37,045	6,386		
97136	13-3114906	12/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	1,540,580,256	23,048,252	25,863,963	5,617,369		
66044	46-0164570	10/28/1983	MIDLAND NATIONAL LIFE INSURANCE COMPANY	IA	CO/I	OL	98,219	2,436	6,415	734		
66044	46-0164570	11/14/1996	MIDLAND NATIONAL LIFE INSURANCE COMPANY	IA	YRT/I	ADB		12,701	8,084	1,460		
66044	46-0164570	08/01/1997	MIDLAND NATIONAL LIFE INSURANCE COMPANY	IA	CO/I	OL	461,709,285	7,798,152	1,878,017	809,718		
66044	46-0164570	01/08/2001	MIDLAND NATIONAL LIFE INSURANCE COMPANY	IA	CO/I	DIS		370,475	31,581	187,611		
66044	46-0164570	01/08/2001	MIDLAND NATIONAL LIFE INSURANCE COMPANY	IA	YRT/I	OL	896,614,820	6,663,765	6,969,369	9,161,338		
66109	35-0838945	01/01/1984	MIDWESTERN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL				4		
66168	41-0417830	02/01/1988	MINNESOTA LIFE INSURANCE COMPANY	MN	YRT/I	OL	10,529,385	288,237	526,420	144,196		
66168	41-0417830	02/01/1988	MINNESOTA LIFE INSURANCE COMPANY	MN	YRT/I	OL	6,824,313	143,929	46,560	29,885		
70416	43-0581430	07/24/1995	MML BAY STATE LIFE INSURANCE COMPANY	MA	YRT/I	OL	325,985,020	2,923,940	1,958,246	812,525		
57541	36-1493430	10/01/1988	MODERN WOODMEN OF AMERICA	IL	CO/I	DIS		135,046	402	20,609		
57541	36-1493430	10/01/1988	MODERN WOODMEN OF AMERICA	IL	YRT/I	OL	9,741,647	10,102	107,449	123,658		
66265	04-1630650	04/01/1986	MONARCH LIFE INSURANCE COMPANY	MA	YRT/I	OL	2,951,538	9,372	123,840	67,147		
66370	13-1632487	09/24/1964	MONY LIFE INSURANCE COMPANY	NY	MCO/I	OL	2,397,374		45,926	288,977	1,244,468	
66370	13-1632487	01/01/1983	MONY LIFE INSURANCE COMPANY	NY	YRT/I	OL	20,919,797	866,934	720,663	406,702		
66370	13-1632487	07/31/2000	MONY LIFE INSURANCE COMPANY	NY	CO/I	OL	459,615,106	9,430,000	703,198	1,278,252		
66370	13-1632487	07/31/2000	MONY LIFE INSURANCE COMPANY	NY	YRT/I	OL	22,054,555	422,209	406,259	255,980		
66346	58-0828824	11/03/1988	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL			73			
66427	36-1516780	12/17/1992	MUTUAL TRUST LIFE INSURANCE COMPANY, A PAN-AMERICAN LIFE INS. GROUP STOCK CO	IL	CO/I	DIS		391,136	4,045	15,908		
66427	36-1516780	12/17/1992	MUTUAL TRUST LIFE INSURANCE COMPANY, A PAN-AMERICAN LIFE INS. GROUP STOCK CO	IL	YRT/I	OL	15,998,213	288,814	179,215	45,748		
67814	06-0493340	02/23/1970	NASSAU RE	NY	YRT/I	OL	1,576,594	14,739	16,740	2,907		
67814	06-0493340	01/01/1995	NASSAU RE	NY	YRT/I	FA		4,650,826				
61409	23-1618791	01/01/1976	NATIONAL BENEFIT LIFE INSURANCE COMPANY	NY	CO/I	OA		6,910,566				
61409	23-1618791	10/01/1976	NATIONAL BENEFIT LIFE INSURANCE COMPANY	NY	MCO/I	OL	387,582		7,376	24,827	159,181	
61409	23-1618791	09/30/1979	NATIONAL BENEFIT LIFE INSURANCE COMPANY	NY	OTH/I	OL	827,272		45,828			
61409	23-1618791	03/31/1980	NATIONAL BENEFIT LIFE INSURANCE COMPANY	NY	OTH/I	OL	1,116,818		61,868			
61409	23-1618791	05/01/1982	NATIONAL BENEFIT LIFE INSURANCE COMPANY	NY	COMB/I	DIS		11,929		5,406		
61409	23-1618791	05/01/1982	NATIONAL BENEFIT LIFE INSURANCE COMPANY	NY	COMB/I	OL	3,023,652	4	3,827	11,875	232,303	
61409	23-1618791	10/01/1985	NATIONAL BENEFIT LIFE INSURANCE COMPANY	NY	YRT/I	OL	272,570	6,860	6,745	3,297		
66532	75-0708826	06/01/1988	NATIONAL FARM LIFE INSURANCE COMPANY	TX	CO/I	DIS		12,791	(5,973)	2,090		
66532	75-0708826	06/01/1988	NATIONAL FARM LIFE INSURANCE COMPANY	TX	CO/I	OL	10,382,303	262,220	142,998	27,796		
66532	75-0708826	06/01/1988	NATIONAL FARM LIFE INSURANCE COMPANY	TX	YRT/I	OL	9,756,169	245,109	179,825	52,785		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
66540	84-6024157	05/01/1981	NATIONAL FARMERS UNION LIFE INSURANCE COMPANY	TX	YRT/I	OL	98,873	2,139	1,699	459		
66540	84-6024157	02/01/1988	NATIONAL FARMERS UNION LIFE INSURANCE COMPANY	TX	CO/I	OL	49,362	435	434	59		
66583	39-0493780	12/01/1988	NATIONAL GUARDIAN LIFE INSURANCE COMPANY	WI	CO/I	OL	1,287,543	32,518	16,427	3,790		
66583	39-0493780	12/01/1988	NATIONAL GUARDIAN LIFE INSURANCE COMPANY	WI	YRT/I	ADB		29	24			
66583	39-0493780	10/01/1989	NATIONAL GUARDIAN LIFE INSURANCE COMPANY	WI	CO/I	DIS		380,997	101	150,505		
66583	39-0493780	10/01/1989	NATIONAL GUARDIAN LIFE INSURANCE COMPANY	WI	YRT/I	OL	8,496,771	200,848	153,921	41,208		
66680	03-0144090	04/01/1983	NATIONAL LIFE INSURANCE COMPANY	VT	COMB/I	DIS		10,873	(479)	4,714		
66680	03-0144090	04/01/1983	NATIONAL LIFE INSURANCE COMPANY	VT	COMB/I	OL	3,021,304		11,738	261,462	1,496,216	
66680	03-0144090	04/01/1983	NATIONAL LIFE INSURANCE COMPANY	VT	YRT/I	OL			41,375			
66680	03-0144090	10/01/1994	NATIONAL LIFE INSURANCE COMPANY	VT	YRT/I	OL	288,093,168	6,357,627	5,431,869	1,019,233		
66680	03-0144090	09/01/1996	NATIONAL LIFE INSURANCE COMPANY	VT	CO/I	OL	312,982,551	2,868,757	1,486,784	332,352		
92657	31-1000740	04/01/1988	NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY	OH	YRT/I	OL	1,484,674	12,616	9,333	2,879		
92657	31-1000740	11/01/1994	NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY	OH	CO/I	DIS			6			
92657	31-1000740	01/01/1997	NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY	OH	YRT/I	OL	183,782,664	704,400	1,912,248	829,397		
66869	31-4156830	03/01/1968	NATIONWIDE LIFE INSURANCE COMPANY	OH	MCO/I	OL	3,802,092		70,723	101,331	2,546,522	
66869	31-4156830	01/01/1982	NATIONWIDE LIFE INSURANCE COMPANY	OH	CO/G	OA		29,362,817	413,773	227,604		
66869	31-4156830	04/01/1988	NATIONWIDE LIFE INSURANCE COMPANY	OH	CO/I	OL	514,803	5,995	10,167	1,035		
66869	31-4156830	11/01/1994	NATIONWIDE LIFE INSURANCE COMPANY	OH	CO/I	DIS		290,469	9,543	233,966		
66869	31-4156830	11/01/1994	NATIONWIDE LIFE INSURANCE COMPANY	OH	YRT/I	OL	3,787,712,738	10,674,835	23,681,912	10,094,280		
91626	04-2708937	03/01/2000	NEW ENGLAND LIFE INSURANCE COMPANY	MA	CO/I	OL	8,003,319	308,142	45,858	13,853		
91626	04-2708937	03/01/2001	NEW ENGLAND LIFE INSURANCE COMPANY	MA	YRT/I	OL			71,415			
91626	04-2708937	03/01/2001	NEW ENGLAND LIFE INSURANCE COMPANY	MA	YRT/I	OL	295,535,651	2,454,285	1,588,999	477,820		
91596	13-3044743	01/01/2001	NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION	DE	YRT/I	OL	1,529,065,621	9,043,412	23,591,155	6,754,316		
66915	13-5582869	07/01/1954	NEW YORK LIFE INSURANCE COMPANY	NY	CO/I	ADB		23	9			
66915	13-5582869	01/01/1977	NEW YORK LIFE INSURANCE COMPANY	NY	YRT/I	OL	36,284,779	1,394,077	1,244,570	296,663		
66915	13-5582869	01/22/1980	NEW YORK LIFE INSURANCE COMPANY	NY	CO/I	OL	1,097,337	816,003	17,892	26,538		
66915	13-5582869	07/01/1995	NEW YORK LIFE INSURANCE COMPANY	NY	MCO/I	OL	199,881,479		2,226,640		117,104,880	
66974	36-2428931	04/01/1982	NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE	IA	YRT/I	OL	488,217	9,567	55,670	2,565		
66974	36-2428931	09/01/1990	NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE	IA	CO/I	OL	31,590,065	444,885	289,832	174,079		
66974	36-2428931	11/28/1999	NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE	IA	CO/I	DIS		189,753	5,143	24,541		
66974	36-2428931	11/28/1999	NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE	IA	CO/I	OL	29,981,739	493,269	222,593	536,060		
66974	36-2428931	11/28/1999	NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE	IA	YRT/I	OL	644,544,503	4,494,222	6,452,339	2,932,806		
89206	31-0962495	10/01/1999	OHIO NATIONAL LIFE ASSURANCE CORPORATION	OH	CO/I	OL	2,780,723	31,161	(660,629)	100,507		
89206	31-0962495	09/01/2000	OHIO NATIONAL LIFE ASSURANCE CORPORATION	OH	CO/I	DIS		154,512	19,141	7,439		
89206	31-0962495	09/01/2000	OHIO NATIONAL LIFE ASSURANCE CORPORATION	OH	CO/I	OL	492,673,258	5,698,425	1,195,708	655,570		
89206	31-0962495	09/05/2000	OHIO NATIONAL LIFE ASSURANCE CORPORATION	OH	YRT/I	OL	164,025,204	2,244,945	1,565,202	705,933		
67172	31-0397080	03/09/1998	OHIO NATIONAL LIFE INSURANCE COMPANY	OH	CO/I	DIS		151,593	8,410	2,466		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
67172	31-0397080	03/09/1998	OHIO NATIONAL LIFE INSURANCE COMPANY	OH	YRT/I	OL	39,122,493	373,783	218,680	95,016		
67261	36-1577440	01/01/2000	OLD REPUBLIC LIFE INSURANCE COMPANY	IL	CO/I	DIS			11			
67261	36-1577440	01/01/2000	OLD REPUBLIC LIFE INSURANCE COMPANY	IL	CO/I	OL	26,602,295	392,019	84,707	17,362		
64343	99-0108050	06/01/1971	PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD	HI	YRT/I	ADB		37	18	4		
64343	99-0108050	06/01/1998	PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD	HI	YRT/I	OL	28,285,231	483,027	377,510	350,666		
64343	99-0108050	06/01/2001	PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD	HI	CO/I	DIS		78,503	10,205	32,512		
64343	99-0108050	06/01/2001	PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD	HI	CO/I	OL	108,853,218	8,962,385	219,549	60,674		
97268	95-3769814	08/02/1999	PACIFIC LIFE & ANNUITY COMPANY	AZ	YRT/I	OL	297,346	130	2,028	356		
67466	95-1079000	07/01/1991	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	DIS		384,037	4,175	24,605		
67466	95-1079000	07/01/1991	PACIFIC LIFE INSURANCE COMPANY	NE	YRT/I	OL	1,296,697,548	3,343,443	24,986,172	17,050,637		
67539	72-0281240	04/01/1975	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	CO/I	OL	41,332	1,044	37,303	115		
67539	72-0281240	01/01/1996	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	CO/I	OL	9,668,093	124,928	51,410	7,991		
67539	72-0281240	04/01/1999	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	YRT/I	OL	111,915,483	1,895,993	1,265,325	333,094		
60003	04-2350154	12/01/1988	PARK AVENUE LIFE INSURANCE COMPANY	DE	CO/I	OL	146,000	3,689	(3,976)	374		
60003	04-2350154	04/01/1990	PARK AVENUE LIFE INSURANCE COMPANY	DE	YRT/I	OL	1,119,561	16,354	9,382	3,626		
67598	04-1768571	05/16/1998	PAUL REVERE LIFE INSURANCE COMPANY	MA	CO/I	OA		752,023				
67644	23-0952300	11/23/1998	PENN MUTUAL LIFE INSURANCE COMPANY	PA	CO/I	OL			16,695			
67644	23-0952300	11/23/1998	PENN MUTUAL LIFE INSURANCE COMPANY	PA	CO/I	OL	39,004,053	602,797	(1,215,786)	56,219		
67644	23-0952300	11/01/1999	PENN MUTUAL LIFE INSURANCE COMPANY	PA	YRT/I	OL	408,076,238	1,117,662	5,181,049	2,260,454		
93548	06-1045829	12/01/1994	PHL VARIABLE INSURANCE COMPANY	CT	YRT/I	OL	10,994,493	109,307	68,667	16,846		
65919	04-1590590	01/01/1988	PRIMERICA LIFE INSURANCE COMPANY	TN	CO/I	OL	214,155,498	6,161,530	4,443,543	536,667		
61271	42-0127290	04/12/1999	PRINCIPAL LIFE INSURANCE COMPANY	IA	CO/I	DIS			39			
61271	42-0127290	05/01/2001	PRINCIPAL LIFE INSURANCE COMPANY	IA	YRT/I	OL	473,167,148	5,293,823	3,796,029	1,223,953		
88536	63-0761690	05/01/1979	PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY	AL	CO/I	OL	1,298		206			
88536	63-0761690	09/01/2001	PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY	AL	CO/I	DIS			989			
88536	63-0761690	09/01/2001	PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY	AL	CO/I	OL	360,017,085	7,483,485	457,125	219,456		
88536	63-0761690	09/01/2001	PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY	AL	YRT/I	OL	7,273,787	17,717	266,225	32,152		
68136	63-0169720	01/01/1980	PROTECTIVE LIFE INSURANCE COMPANY	TN	MCO/I	OL	467,111		28,181	6,322	40,570	
68136	63-0169720	04/01/1990	PROTECTIVE LIFE INSURANCE COMPANY	TN	CO/I	DIS		11,711	10,751	412		
68136	63-0169720	08/01/1990	PROTECTIVE LIFE INSURANCE COMPANY	TN	YRT/I	ADB		464	417	64		
68136	63-0169720	02/24/1994	PROTECTIVE LIFE INSURANCE COMPANY	TN	CO/I	ADB	43,527,657	108,732	46,829	9,567		
68136	63-0169720	10/01/1998	PROTECTIVE LIFE INSURANCE COMPANY	TN	CO/I	OL	298,131,585	3,941,577	5,680,177	1,346,812		
68136	63-0169720	11/01/2001	PROTECTIVE LIFE INSURANCE COMPANY	TN	CO/I	OL	4,928,610,702	95,716,778	9,342,221	9,201,288		
68136	63-0169720	11/01/2001	PROTECTIVE LIFE INSURANCE COMPANY	TN	YRT/I	OL	29,039,526	37,508	1,031,893	220,692		
68136	63-0169720	11/01/2001	PROTECTIVE LIFE INSURANCE COMPANY	TN	YRT/I	OL	787,840,425	4,095,848	11,791,325	4,979,675		
68195	62-0331200	07/06/1935	PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY	TN	CO/I	OL	62,772	24,045	1,546	1,490		
68195	62-0331200	08/01/1988	PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY	TN	YRT/I	OL	10,796,649	384,866	515,770	101,719		
79227	22-1944557	07/01/2017	PRUCO LIFE INSURANCE COMPANY	AZ	YRT/I	OL	5,329,593	12,139	32,809	10,949		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
68241	22-1211670	07/01/1997	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	CO/I	DIS		27,109	562	2,362		
68241	22-1211670	07/01/1997	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	CO/I	OL	8,470,030	118,958	26,140	23,085		
68241	22-1211670	12/01/2000	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	CO/I	OL	1,003,099,636	13,366,143	1,613,609	990,809		
68241	22-1211670	12/01/2000	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	YRT/I	OL	932,086,940	15,746,086	12,823,478	5,168,727		
93629	06-1050034	01/01/1998	PRUDENTIAL RETIREMENT INS & ANNUITY CO	CT	CO/I	VA		8,179				
67105	41-0451140	07/01/1989	RELIASTAR LIFE INSURANCE COMPANY	MN	CO/I	OL	129,523,668	1,046,769	315,323	284,179		
67105	41-0451140	07/01/1996	RELIASTAR LIFE INSURANCE COMPANY	MN	YRT/I	ADB		277	121	20		
67105	41-0451140	08/15/2000	RELIASTAR LIFE INSURANCE COMPANY	MN	CO/I	OL	897,597,021	14,577,037	2,519,047	1,547,811		
67105	41-0451140	11/01/2000	RELIASTAR LIFE INSURANCE COMPANY	MN	YRT/I	OL	747,365,565	14,962,806	8,848,153	5,541,897		
61360	53-0242530	07/11/1965	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	ADB		244	1,818	33		
61360	53-0242530	04/01/1987	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	MCO/I	OL			26,017			
61360	53-0242530	09/01/1988	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	12,085	98	112	14		
61360	53-0242530	01/01/1990	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	64,968	129	219	56		
61360	53-0242530	04/01/1998	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	219,006,115	1,947,605	332,355	299,066		
61360	53-0242530	01/01/2000	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	45,535,065	645,183	452,085	1,685,080		
93572	43-1235868	06/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,031,118	51,028	25,130	10,989		
80594	41-0987741	11/01/1990	RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK	NY	CO/I	DIS		10,587	25,273	2,323		
80594	41-0987741	11/15/2000	RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK	NY	YRT/I	OL	1,722,798	10,669	25,527	5,446		
80594	41-0987741	11/15/2000	RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK	NY	YRT/I	OL	39,005,002	205,342	230,895	61,075		
80594	41-0987741	12/01/2001	RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK	NY	CO/I	OL	61,803,642	914,829	69,241	36,729		
80594	41-0987741	12/01/2001	RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK	NY	CO/I	OL	383,209	1,010	11,009	236		
65005	41-0823832	04/01/1990	RIVERSOURCE LIFE INSURANCE COMPANY	MN	CO/I	DIS		238,048	38,393	62,860		
65005	41-0823832	01/26/1999	RIVERSOURCE LIFE INSURANCE COMPANY	MN	YRT/I	OL	38,435,157	157,559	307,527	100,072		
65005	41-0823832	05/22/2001	RIVERSOURCE LIFE INSURANCE COMPANY	MN	YRT/I	OL	846,830,472	4,371,890	5,777,048	1,612,816		
65005	41-0823832	09/26/2001	RIVERSOURCE LIFE INSURANCE COMPANY	MN	CO/I	OL	1,109,728,839	17,213,245	1,642,538	1,030,707		
60445	74-1915841	01/01/1986	SAGICOR LIFE INSURANCE COMPANY	TX	CO/I	DIS		64,246	531	8,097		
60445	74-1915841	01/01/1986	SAGICOR LIFE INSURANCE COMPANY	TX	CO/I	OL	2,157,500	265,124	11,417	10,646		
60445	74-1915841	08/01/1997	SAGICOR LIFE INSURANCE COMPANY	TX	YRT/I	OL	7,261,190	155,635	156,166	34,573		
60445	74-1915841	12/07/2001	SAGICOR LIFE INSURANCE COMPANY	TX	YRT/I	ADB			2,556			
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	126,167	93,075	(49)	1,220		
64688	75-6020048	07/01/1983	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	526,027	13,436	30,367	3,394		
87572	23-2038295	01/01/1982	SCOTTISH RE (U.S.), INC	DE	YRT/I	OL	5,473,240	138,577	156,305	657,757		
68713	84-0499703	01/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	DIS			(31)			
68713	84-0499703	01/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	4,546,618	117,364	185,457	17,831		
68713	84-0499703	11/01/2001	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	483,163,065	9,561,289	7,635,347	7,598,823		
68772	15-0442730	11/01/1994	SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	DIS		146,046	56,202	3,405		
68772	15-0442730	11/01/1994	SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	20,521,847	893,247	161,482	169,199		
68772	15-0442730	11/01/1994	SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	30,273,861	415,847	789,029	277,132		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
63541	35-0982487	07/01/1987	SEECHANGE HEALTH INSURANCE COMPANY	CA	YRT/G	OL		7,640				
68810	39-6040276	01/01/1977	SENTRY LIFE INSURANCE COMPANY	WI	YRT/I	OL	356,995	9,039	25,205	2,098		
97241	47-0648948	10/01/1990	SETTLERS LIFE INSURANCE COMPANY	WI	YRT/I	OL	1,556,995	38,427	21,102	7,302		
97241	47-0648948	05/01/2001	SETTLERS LIFE INSURANCE COMPANY	WI	CO/I	OL	15,176,229	222,716	41,198	10,038		
68845	54-0377280	07/01/1982	SHENANDOAH LIFE INSURANCE COMPANY	VA	YRT/I	ADB		557	69	46		
68845	54-0377280	02/01/1995	SHENANDOAH LIFE INSURANCE COMPANY	VA	CO/I	DIS			537			
68845	54-0377280	02/01/1995	SHENANDOAH LIFE INSURANCE COMPANY	VA	YRT/I	OL	19,716,052	81,609	253,824	65,231		
57142	41-0547795	01/01/1982	SONS OF NORWAY	MN	CO/I	DIS		53,178		599		
57142	41-0547795	01/01/1982	SONS OF NORWAY	MN	CO/I	OL	135,000	2,367		331		
57142	41-0547795	06/01/1988	SONS OF NORWAY	MN	YRT/I	OL	7,509,910	161,749	104,281	30,895		
68896	64-0283583	08/22/2000	SOUTHERN FARM BUREAU LIFE INSURANCE COMPANY	MS	YRT/I	OL	161,888,002	903,606	737,857	163,504		
69051	35-0679520	06/07/1966	STANDARD LIFE INSURANCE COMPANY OF INDIANA	IN	YRT/G	OL		6,585				
69094	37-0805091	01/01/1986	STATE FARM LIFE AND ACCIDENT ASSURANCE COMPANY	IL	CO/I	DIS		38,216	4,565	29,822		
69094	37-0805091	01/01/1986	STATE FARM LIFE AND ACCIDENT ASSURANCE COMPANY	IL	YRT/I	OL	2,036,710	12,622	956	4,837		
69094	37-0805091	01/01/1994	STATE FARM LIFE AND ACCIDENT ASSURANCE COMPANY	IL	YRT/I	OL	29,188,613	170,975	77,039	21,583		
69108	37-0533090	09/01/1974	STATE FARM LIFE INSURANCE COMPANY	IL	CO/I	DIS			47			
69108	37-0533090	01/01/1980	STATE FARM LIFE INSURANCE COMPANY	IL	CO/I	OL	48,613	1,315	1,626	522		
69108	37-0533090	01/01/1984	STATE FARM LIFE INSURANCE COMPANY	IL	YRT/I	OL	2,993,927	20,645	5,267	6,970		
69108	37-0533090	01/01/1994	STATE FARM LIFE INSURANCE COMPANY	IL	YRT/I	OL	67,675,275	361,337	184,172	179,386		
89184	59-1838073	04/15/1985	STERLING INVESTORS LIFE INSURANCE COMPANY	IN	CO/I	DIS			243			
89184	59-1838073	10/01/1993	STERLING INVESTORS LIFE INSURANCE COMPANY	IN	CO/I	OL	1,369,444	99,463	22,671	4,205		
89184	59-1838073	01/01/1995	STERLING INVESTORS LIFE INSURANCE COMPANY	IN	YRT/I	ADB			13,293			
89184	59-1838073	11/01/1995	STERLING INVESTORS LIFE INSURANCE COMPANY	IN	YRT/I	OL	9,527,532	243,466	142,846	50,846		
69272	91-0431975	08/01/1998	SUNSET LIFE INSURANCE COMPANY OF AMERICA	MO	CO/I	DIS			1,930			
69272	91-0431975	08/01/1998	SUNSET LIFE INSURANCE COMPANY OF AMERICA	MO	CO/I	OL	61,410,576	585,072	153,994	89,461		
69272	91-0431975	07/01/1999	SUNSET LIFE INSURANCE COMPANY OF AMERICA	MO	YRT/I	OL	1,746,403	13,138	10,351	2,960		
69272	91-0431975	07/01/1999	SUNSET LIFE INSURANCE COMPANY OF AMERICA	MO	YRT/I	OL	8,972,292	50,406	33,700	9,203		
82627	06-0839705	07/28/2003	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	OL	39,275,000	235,473	151,956			
68608	91-0742147	01/01/1983	SYMETRA LIFE INSURANCE COMPANY	IA	CO/I	OA		3,710,433	27,000			
68608	91-0742147	10/31/1985	SYMETRA LIFE INSURANCE COMPANY	IA	CO/I	OL	279,950	106	1,205	168		
68608	91-0742147	07/01/1998	SYMETRA LIFE INSURANCE COMPANY	IA	YRT/I	ADB		2,131	964	236		
68608	91-0742147	01/01/2000	SYMETRA LIFE INSURANCE COMPANY	IA	CO/I	ADB		1,873	830	124		
68608	91-0742147	01/01/2000	SYMETRA LIFE INSURANCE COMPANY	IA	CO/I	OL	605,500,313	5,019,868	1,896,092	1,177,999		
68608	91-0742147	01/01/2000	SYMETRA LIFE INSURANCE COMPANY	IA	YRT/I	OL	64,878,417	119,162	739,897	181,607		
71153	39-1052598	07/01/1989	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY	CT	CO/I	DIS			9			
71153	39-1052598	07/01/1989	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY	CT	YRT/I	ADB		58	32	5		
71153	39-1052598	10/01/1990	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY	CT	CO/I	ADB	113,666,448					
71153	39-1052598	07/01/1994	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY	CT	CO/I	OL	783,140	17,381	19,295	1,533		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
71153	39-1052598	10/01/1996	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY	CT	YRT/I	OL	189,834,150	131,387	1,296,246	390,010		
88072	06-0974148	12/01/1999	TALCOTT RESOLUTION LIFE INSURANCE COMPANY	CT	YRTFW/I	OL	3,452,389,523	4,935,688	21,842,905	28,876,818		52,039,720
82759	62-0905063	06/01/1979	TENNESSEE FARMERS LIFE INSURANCE COMPANY	TN	YRT/I	OL	80,775	1,237	10,758	305		
69396	74-0940890	07/01/1991	TEXAS LIFE INSURANCE COMPANY	TX	YRT/I	OL	5,622,387	113,989	192,898	41,475		
61212	52-0236900	04/01/2000	THE BALTIMORE LIFE INSURANCE COMPANY	MD	CO/I	ADB	9,279,451	31,556	10,034	6,560		
76236	31-1213778	09/15/1997	THE CINCINNATI LIFE INSURANCE COMPANY	OH	CO/I	OL	2,376,685,073	13,255,372	4,243,391	2,420,082		
76236	31-1213778	09/15/1997	THE CINCINNATI LIFE INSURANCE COMPANY	OH	CO/I	OL	107,558,932	6,411,589	169,439	41,069		
76236	31-1213778	10/01/1998	THE CINCINNATI LIFE INSURANCE COMPANY	OH	CO/I	DIS		114,702	93,319	7,429		
76236	31-1213778	01/01/2001	THE CINCINNATI LIFE INSURANCE COMPANY	OH	YRT/I	OL	161,203,627	1,695,733	1,226,328	736,948		
78778	13-2656036	09/15/1985	THE GUARDIAN INSURANCE & ANNUITY COMPANY, INC	DE	YRT/I	OL	5,363,506	134,751	128,546	29,019		
65242	35-0457540	12/19/1990	THE LAFAYETTE LIFE INSURANCE COMPANY	OH	YRT/I	OL	59,907,955	800,996	816,432	139,367		
65242	35-0457540	02/01/1995	THE LAFAYETTE LIFE INSURANCE COMPANY	OH	CO/I	OL	2,615,090	39,564	26,618	4,299		
65242	35-0457540	01/01/2000	THE LAFAYETTE LIFE INSURANCE COMPANY	OH	CO/I	DIS		1,136,190	25,631	55,127		
65242	35-0457540	01/01/2000	THE LAFAYETTE LIFE INSURANCE COMPANY	OH	CO/I	OL	148,177,764	1,566,336	661,742	306,778		
65870	13-1004640	05/01/1988	THE MANHATTAN LIFE INSURANCE COMPANY	NY	YRT/I	OL	914,059	20,937	56,145	4,508		
67091	39-0509570	07/01/1996	THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY	WI	CO/I	DIS			(3,751)	5,165		
67091	39-0509570	07/01/1996	THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY	WI	YRT/I	ADB			(119)			
67091	39-0509570	09/01/1996	THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY	WI	YRT/I	OL	33,211,036	1,314,100	1,461,750	556,995		
67091	39-0509570	04/03/2000	THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY	WI	CO/I	OL	6,193,910,713	42,894,746	17,443,900	6,878,356		
67091	39-0509570	04/03/2000	THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY	WI	YRT/I	OL	1,245,294,822	23,353,688	23,202,881	5,952,360		
67180	31-4271600	04/01/2000	THE OHIO STATE LIFE INSURANCE COMPANY	TX	CO/I	DIS			672			
67180	31-4271600	04/01/2000	THE OHIO STATE LIFE INSURANCE COMPANY	TX	CO/I	OL	7,057,553	40,691	29,502	10,304		
93262	23-2142731	11/23/1998	THE PENN INSURANCE AND ANNUITY COMPANY	DE	YRT/I	OL	26,815,734	121,859	267,572	94,552		
69116	35-0684263	01/01/1998	THE STATE LIFE INSURANCE COMPANY	IN	CO/I	DIS			11			
69116	35-0684263	01/01/1998	THE STATE LIFE INSURANCE COMPANY	IN	CO/I	OL	1,292,311	15,761	3,900	3,098		
69116	35-0684263	01/01/1998	THE STATE LIFE INSURANCE COMPANY	IN	YRT/I	OL	14,650,426	403,285	419,591	134,682		
70483	31-0487145	01/01/1969	THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY	OH	CO/I	ADB		9	30			
70483	31-0487145	01/01/1969	THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY	OH	CO/I	DIS		270,260	1,317	12,043		
70483	31-0487145	01/01/1969	THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY	OH	CO/I	OL	90,732	60,792	(766,742)	697		
70483	31-0487145	01/01/1969	THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY	OH	YRT/I	ADB			1,646			
70483	31-0487145	11/15/1999	THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY	OH	YRT/I	OL	9,278,383	133,600	190,994	33,953		
56014	39-0123480	08/08/1958	THRIVENT FINANCIAL FOR LUTHERANS	WI	YRT/I	ADB		1,066	523	197		
56014	39-0123480	01/01/1987	THRIVENT FINANCIAL FOR LUTHERANS	WI	CO/I	DIS		288,735	11,878	6,219		
56014	39-0123480	04/01/2000	THRIVENT FINANCIAL FOR LUTHERANS	WI	CO/I	OL	994,446,531	5,650,082	2,282,702	1,038,411		
56014	39-0123480	04/01/2000	THRIVENT FINANCIAL FOR LUTHERANS	WI	YRT/I	OL	50,545,489	259,919	291,853	61,069		
56014	39-0123480	04/01/2000	THRIVENT FINANCIAL FOR LUTHERANS	WI	YRT/I	OL	286,290,800	1,855,371	2,740,642	823,874		
60142	13-3917848	01/01/2000	TIAA-CREF LIFE INSURANCE COMPANY	NY	YRT/I	OL	66,281,771	84,541	424,050	247,871		
86231	39-0989781	10/01/1978	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/G	OL		8,487				

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
86231	39-0989781	12/09/1990	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	ADB	20,529,249	20,755	26,890	5,880		
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS		638,820	15,731	12,202		
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	195,396,496	1,195,944	838,937	281,167		
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	407,594,214	8,361,477	1,113,915	605,474		
86231	39-0989781	02/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	MCO/I	OL	111,275		1,572	1,584	14,028	
86231	39-0989781	04/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	58,413,555	1,390,441	1,193,046	891,205		
86231	39-0989781	04/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	124,990,000	868,184	783,701	299,394		
66281	52-0419790	01/01/1995	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	IA	CO/G	OL	9,652,500		75,879	7,625		
61425	36-0792925	01/01/1969	TRUSTMARK INSURANCE COMPANY	IL	CO/I	DIS			8			
61425	36-0792925	01/01/1969	TRUSTMARK INSURANCE COMPANY	IL	YRT/I	OL	89,572	1,257	1,204	106		
62596	31-0252460	01/01/1985	UNION FIDELITY LIFE INSURANCE COMPANY	KS	YRT/I	OL	1,104,868	7,039	26,444	6,791		
70408	81-0170040	07/23/1928	UNION SECURITY INSURANCE COMPANY	KS	CO/I	OL	1,740,569	55,977	(87,765)	7,458		
70408	81-0170040	10/01/1962	UNION SECURITY INSURANCE COMPANY	KS	CO/I	DIS			32			
70408	81-0170040	10/01/1962	UNION SECURITY INSURANCE COMPANY	KS	YRT/I	ADB		674	(41)	76		
70408	81-0170040	10/01/1962	UNION SECURITY INSURANCE COMPANY	KS	YRT/I	OL	644,481	4,767	8,055	(2,270)		
69892	35-1097117	11/01/1997	UNITED FARM FAMILY LIFE INSURANCE COMPANY	IN	CO/I	OL	31,983,389	359,201	441,677	185,059		
69892	35-1097117	01/01/2000	UNITED FARM FAMILY LIFE INSURANCE COMPANY	IN	CO/I	DIS		1,073,921	69,165	23,032		
69892	35-1097117	01/01/2000	UNITED FARM FAMILY LIFE INSURANCE COMPANY	IN	YRT/I	OL	391,807,558	2,208,022	1,148,532	1,623,447		
63983	82-0123320	07/01/1991	UNITED HERITAGE LIFE INSURANCE COMPANY	ID	YRT/I	OL	59,967	847	533	138		
69922	35-0841899	03/01/1998	UNITED HOME LIFE INSURANCE COMPANY	IN	CO/I	OL	538,658	11,598	7,378	5,190		
69922	35-0841899	01/01/2000	UNITED HOME LIFE INSURANCE COMPANY	IN	CO/I	DIS			115			
69922	35-0841899	01/01/2000	UNITED HOME LIFE INSURANCE COMPANY	IN	YRT/I	OL	13,631,345	152,878	90,214	138,422		
69868	47-0322111	04/01/1979	UNITED OF OMAHA LIFE INSURANCE COMPANY	NE	CO/I	OL	30,331,138	185,445	11,362	176,163		
69868	47-0322111	08/01/1998	UNITED OF OMAHA LIFE INSURANCE COMPANY	NE	YRT/I	OL	517,434	5,318	12,902	27,148		
80802	38-1082080	06/25/2001	UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA	MI	CO/I	ADB		310		23		
80802	38-1082080	06/25/2001	UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA	MI	CO/I	DIS		6,154		1,269		
80802	38-1082080	06/25/2001	UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA	MI	CO/I	OL	1,706,562,717	29,882,768	3,180,629	1,506,972		
80802	38-1082080	10/17/2001	UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA	MI	YRT/I	OL	853,548,843	28,109,142	11,553,033	11,574,370		
70106	13-5459480	07/03/1961	UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK	NY	MCO/I	OL	18,794		435	1,246	16,236	
70106	13-5459480	12/23/1981	UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK	NY	CO/I	DIS		47,166	418	56,930		
70106	13-5459480	12/23/1981	UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK	NY	CO/I	OL	1,704,535	36,575	23,340	7,751		
70106	13-5459480	03/18/2001	UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK	NY	CO/I	OL	258,821,459	2,195,646	655,283	282,957		
70106	13-5459480	03/18/2001	UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK	NY	YRT/I	OL	131,541,882	4,415,577	4,236,782	1,222,254		
70130	31-0727974	06/01/1978	UNIVERSAL GUARANTY LIFE INSURANCE COMPANY	OH	CO/I	ADB			1,744			
70130	31-0727974	01/01/1982	UNIVERSAL GUARANTY LIFE INSURANCE COMPANY	OH	CO/I	OL	1,755,031	44,327	47,226	22,823		
70130	31-0727974	11/01/1983	UNIVERSAL GUARANTY LIFE INSURANCE COMPANY	OH	CO/I	DIS		8,537		7,204		
70130	31-0727974	11/01/1983	UNIVERSAL GUARANTY LIFE INSURANCE COMPANY	OH	YRT/I	OL	180,531	2,297	1,911	555		
70157	62-0392810	07/01/1989	UNIVERSAL LIFE INSURANCE COMPANY	AL	YRT/G	OL		89,218				

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
67601	04-2381280	05/16/1998	UNUM INSURANCE COMPANY	ME	CO/I	OA		370,458				
62235	01-0278678	12/22/1957	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	CO/I	OL	20,000	397	(75)	11		
62235	01-0278678	07/01/1974	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	CO/I	DIS			28			
62235	01-0278678	07/01/1974	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	YRT/I	ADB		100	48	6		
62235	01-0278678	07/01/1974	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	YRT/I	OL	91,423	9,085	(3,712)	3,298		
62235	01-0278678	10/01/1996	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	OTH/I	FA		54,208,823	820,831			
62235	01-0278678	10/01/1996	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	OTH/I	VA		11,319,010	357,278			
69663	74-1472662	10/01/1995	USAA LIFE INSURANCE COMPANY	TX	CO/I	OL	2,913,440,965	38,356,714	8,182,702	4,285,776		
69663	74-1472662	09/01/1999	USAA LIFE INSURANCE COMPANY	TX	CO/I	DIS		643,440	49,086	111,244		
69663	74-1472662	09/01/1999	USAA LIFE INSURANCE COMPANY	TX	CO/I	OL	5,170,165,977	55,142,389	11,915,170	8,340,527		
69663	74-1472662	09/01/1999	USAA LIFE INSURANCE COMPANY	TX	YRT/I	OL	17,851	54	1,049	59		
69663	74-1472662	09/01/1999	USAA LIFE INSURANCE COMPANY	TX	YRT/I	OL	294,190,582	4,210,930	3,760,091	4,329,309		
60228	16-1530706	04/01/1979	USAA LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	393,338,460	2,164,872	894,435	607,845		
60228	16-1530706	07/28/1985	USAA LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	DIS		3,570	11,550	98		
60228	16-1530706	07/28/1985	USAA LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	128,832,774	1,015,055	1,158,190	191,536		
60228	16-1530706	11/21/1985	USAA LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	323,677	1,588	3,121	1,187		
60228	16-1530706	11/21/1985	USAA LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	18,533	6	184	108		
80942	41-0991508	01/01/1990	VOYA INSURANCE AND ANNUITY COMPANY	IA	YRT/I	OL	18,084,717	393,065	475,131	87,708		
70319	36-1933760	10/01/1960	WASHINGTON NATIONAL INSURANCE COMPANY	IN	YRT/I	OL	2,045		167			
70319	36-1933760	01/01/1980	WASHINGTON NATIONAL INSURANCE COMPANY	IN	CO/I	OL	48,147	1,216	1,649	125		
70319	36-1933760	01/01/1990	WASHINGTON NATIONAL INSURANCE COMPANY	IN	CO/I	DIS		58,910		10,643		
70319	36-1933760	01/01/1990	WASHINGTON NATIONAL INSURANCE COMPANY	IN	YRT/I	OL	3,727	56	211	14		
83445	86-0269558	03/01/1986	WELLCARE HLTH INS OF AZ INC	AZ	OTH/G	OL		17,929				
70335	94-0971150	03/01/1978	WEST COAST LIFE INSURANCE COMPANY	NE	CO/I	OL	1,297,140	28,538	34,263	5,556		
70335	94-0971150	01/01/2000	WEST COAST LIFE INSURANCE COMPANY	NE	CO/I	DIS		32,066	64,048	6,999		
70335	94-0971150	01/01/2000	WEST COAST LIFE INSURANCE COMPANY	NE	CO/I	OL	15,524,547,121	504,277,694	24,574,831	28,642,971		
70335	94-0971150	01/01/2000	WEST COAST LIFE INSURANCE COMPANY	NE	YRT/I	OL	4,332,906,366	69,807,078	31,858,010	20,986,724		
70335	94-0971150	06/29/2000	WEST COAST LIFE INSURANCE COMPANY	NE	YRT/I	OL	383,420	2,803	2,171	348		
92622	31-1000236	07/01/1980	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	OH	CO/I	DIS		5,651	2,846	192		
92622	31-1000236	03/01/2000	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	OH	YRT/I	OL	1,856,862,306	11,443,333	7,669,718	2,919,491		
62413	36-0947200	07/17/1995	WILCAC LIFE INSURANCE COMPANY	IL	CO/I	OL	31,906,215	227,947	387,512	180,383		
62413	36-0947200	04/01/1999	WILCAC LIFE INSURANCE COMPANY	IL	YRT/I	OL	6,539,099	106,202	91,585	20,619		
62413	36-0947200	08/01/1999	WILCAC LIFE INSURANCE COMPANY	IL	CO/I	ADB	176,482,928	585,125	25,356	19,203		
65900	04-2299444	10/01/1984	WILCO LIFE INSURANCE COMPANY	IN	MCO/I	OL	497,903		17,932	8,821	256,153	
65900	04-2299444	07/01/1988	WILCO LIFE INSURANCE COMPANY	IN	CO/I	OL	238,801	350	47,437	(15,506)		
65900	04-2299444	01/01/1990	WILCO LIFE INSURANCE COMPANY	IN	YRT/I	OL			237			
65900	04-2299444	01/01/2000	WILCO LIFE INSURANCE COMPANY	IN	CO/I	DIS		23,953	1,514	3,290		
65900	04-2299444	01/01/2000	WILCO LIFE INSURANCE COMPANY	IN	YRT/I	OL	183,138,983	4,684,191	2,987,708	1,284,938		

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
66230	13-1976260	07/01/1988	WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	ADB		127	51	8		
66230	13-1976260	07/01/1988	WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	19,012,465	190,649	276,269	(846,561)		
66230	13-1976260	07/01/1988	WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	ADB		1,941	719	137		
66230	13-1976260	07/01/1988	WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	185,895,087	4,842,048	7,228,001	2,251,340		
66230	13-1976260	10/03/1997	WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	DIS			14,115			
66230	13-1976260	10/03/1997	WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	5,204,910	34,352	47,532	30,424		
66133	41-1760577	09/01/1980	WILTON REASSURANCE COMPANY	MN	CO/I	OL	816,952	20,633	24,576	2,410		
66133	41-1760577	09/01/1985	WILTON REASSURANCE COMPANY	MN	CO/I	DIS		4	328			
66133	41-1760577	09/01/1985	WILTON REASSURANCE COMPANY	MN	YRT/I	OL	1,624,573	41,119	39,818	9,527		
60704	94-1516991	09/12/1981	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	YRT/I	OL	4,482,797	11,712	227,046	89,603		
60704	94-1516991	02/15/1999	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	CO/I	OL	19,685,464	136,831	303,096	93,354		
60704	94-1516991	01/01/2000	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	CO/I	DIS		55,206	1,393	25,316		
60704	94-1516991	03/06/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	CO/I	OL	222,558,028	3,247,918	742,461	416,302		
56170	38-1185570	11/01/1985	WOMAN'S LIFE INSURANCE SOCIETY	MI	CO/I	DIS		43,091		580		
56170	38-1185570	11/01/1985	WOMAN'S LIFE INSURANCE SOCIETY	MI	YRT/I	ADB		89	45	11		
56170	38-1185570	11/01/1985	WOMAN'S LIFE INSURANCE SOCIETY	MI	YRT/I	OL	3,696,510	45,360	55,349	9,408		
57320	47-0339250	03/01/1995	WOODMEN OF THE WORLD LIFE INSURANCE SOCIETY	NE	CO/I	DIS		56,649	1,642	773		
57320	47-0339250	03/01/1995	WOODMEN OF THE WORLD LIFE INSURANCE SOCIETY	NE	YRT/I	OL	31,308,929	463,378	550,794	140,999		
0899999	Total - General Account - Non-Affiliates - U.S. Non-Affiliates						147,323,026,349	5,029,183,543	980,501,508	554,271,862	133,486,242	55,421,904
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
00000	AA-3190831	12/01/2000	ACADIA LIFE LIMITED	BMU	YRT/I	OL	10,830,123	154,919	126,809	24,140		
00000	AA-3194155	09/01/2000	DELAWARE LIFE INSURANCE AND ANNUITY COMPANY (BERMUDA) LTD	BMU	YRT/I	OL	51,443,661	104,324	832,508	163,422		
00000	AA-1340125	10/01/1988	HANNOVER RUECK SE	DEU	CO/I	OL	2,680,620	89,351	71,773	5,998		
00000	AA-1340125	05/10/1993	HANNOVER RUECK SE	DEU	CO/I	ADB	569,118	911	717	150		
00000	AA-1560537	05/20/1991	INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	CAN	CO/I	OL	2,470,216	1,203,265	29,598	90,453		
00000	AA-5764101	01/01/2000	MANULIFE (SINGAPORE) PTE LTD	SGP	CO/I	ADB	22,308,717	74,701	31,702	6,429		
00000	AA-3190934	11/01/2000	NORTHSTAR FINANCIAL SERVICES (BERMUDA) LTD	BMU	YRT/I	OL	120,940,275	1,927,108	125,233	325,842		
00000	AA-3770205	01/01/1994	PAN-AMERICAN INTERNATIONAL INSURANCE CORPORATION	CYM	YRT/I	OL	22,014,726	543,325	426,477	103,234		
00000	AA-1320158	08/01/2001	SCOR SE	FRA	CO/I	ADB		1,817	21,851	15,595		
00000	AA-1370021	01/01/1985	SWISS RE EUROPE S.A.	LUX	CO/I	ADB	1,610,373	2,127	91	176		
00000	AA-1370021	12/17/1991	SWISS RE EUROPE S.A.	LUX	CO/I	OL	864,020	681,647	636	763		
00000	AA-1560092	11/16/2000	THE STANDARD LIFE ASSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	62,002,389	536,874	332,786	87,019		
00000	AA-3190868	12/01/2006	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	DIS			510			
00000	AA-3190868	12/01/2006	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	OL	1,014,277	15,778	7,189	1,936		
00000	AA-3190868	12/01/2006	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	MCO/I	OL			18			
00000	AA-3190868	12/01/2006	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	OL	28,717,851	383,430	255,800	78,798		
00000	AA-3190868	12/01/2006	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	OL	10,267,337	128,579	66,625	19,820		
0999999	Total - General Account - Non-Affiliates - Non-U.S. Non-Affiliates						337,733,703	5,848,156	2,330,323	923,775	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
1099999.	Total - General Account - Non-Affiliates						147,660,760,052	5,035,031,699	982,831,831	555,195,637	133,486,242	55,421,904
1199999.	Total - General Account						588,027,438,497	5,921,903,778	1,909,260,479	811,655,044	133,486,242	413,900,833
Separate Accounts - Affiliates - U.S. - Other												
62057	22-0832760	01/01/2018	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	MCO/I	VA			162,551,912		907,340,699	
1399999.	Total - Separate Accounts - Affiliates - U.S. - Other						0	0	162,551,912	0	907,340,699	0
1499999.	Total - Separate Accounts - Affiliates - U.S. - Totals						0	0	162,551,912	0	907,340,699	0
1899999.	Total - Separate Accounts - Affiliates						0	0	162,551,912	0	907,340,699	0
2299999.	Total - Separate Accounts						0	0	162,551,912	0	907,340,699	0
2399999.	Total U.S.						587,689,704,794	5,916,055,622	2,069,482,068	810,731,269	1,040,826,941	413,900,833
2499999.	Total Non-U.S.						337,733,703	5,848,156	2,330,323	923,775	0	0
9999999.	Total						588,027,438,497	5,921,903,778	2,071,812,391	811,655,044	1,040,826,941	413,900,833

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
Affiliates - U.S. - Other												
62057	22-0832760	08/01/1985	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	OTH/I	LTDI	24,060	3,400	601,036	14,940		
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	NH	OTH/G	LTDI	1,496,752,803	528,532	3,500,990,739	44,459,049		3,437,194,848
65676	35-0472300	09/01/1979	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	OTH/I	LTDI	165,333	35,755	8,924,781	1,463,479		
65676	35-0472300	05/01/1993	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	SS/I	A	154,038		182,746	29,155		
0299999	Total - Affiliates - U.S. - Other						1,497,096,234	567,687	3,510,699,302	45,966,623	0	3,437,194,848
0399999	Total - Affiliates - U.S. - Total						1,497,096,234	567,687	3,510,699,302	45,966,623	0	3,437,194,848
0799999	Total Affiliates						1,497,096,234	567,687	3,510,699,302	45,966,623	0	3,437,194,848
Non-Affiliates - U.S. Non-Affiliates												
79049	63-0338648	10/01/2000	ALFA LIFE INSURANCE CORPORATION	AL	SS/I	A	146,109		364,122	57,123		
60186	36-2554642	03/20/1953	ALLSTATE LIFE INSURANCE COMPANY	IL	OTH/I	LTDI	103	-	-	-		
60836	42-0113630	05/01/1988	AMERICAN REPUBLIC INSURANCE COMPANY	IA	OTH/I	LTDI	88	-	-	-		
61301	47-0098400	02/01/1968	AMERITAS LIFE INSURANCE CORP	NE	OTH/I	LTDI	18	2	75	-		
72222	05-0340166	08/01/1998	AMICA LIFE INSURANCE COMPANY	RI	SS/I	A	6,582		10,054	993		
00000	AA-9995012	01/01/1989	ASSOCIATED ACCIDENT & HEALTH REINSURANCE UNDERWRITERS	PA	QA/G	A			705,946	210,093		
61263	36-0770740	05/15/1968	BANKERS LIFE AND CASUALTY COMPANY	IL	OTH/I	LTDI	2,376	658	18,106	3,716		
71714	75-1277524	08/01/1973	BERKSHIRE LIFE INSURANCE COMPANY OF AMERICA	MA	OTH/I	LTDI	227,063	2,243	35,031,999	1,574,307		
87726	06-0566090	10/01/1976	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	OTH/I	LTDI	495,410	137,780	14,241,837	1,671,620		
80659	82-4533188	02/29/2004	CANADA LIFE ASSURANCE CO USB	MI	OTH/G	OH	(6)		711,748	2		
80659	82-4533188	02/29/2004	CANADA LIFE ASSURANCE CO USB	MI	OTH/G	OH	7,423					
62065	23-1628836	04/01/1992	COLONIAL PENN LIFE INSURANCE COMPANY	PA	OTH/I	LTDI	7,066	776	5,582,873	110,329		
62146	36-2136262	10/01/1988	COMBINED INSURANCE COMPANY OF AMERICA	IL	OTH/I	LTDI	6,977	2,698	197,837	15,870		
78697	14-1537177	07/01/1990	COMBINED LIFE INSURANCE COMPANY OF NEW YORK	NY	OTH/I	LTDI	4,138	2,538	5,596	9,600		
62308	06-0303370	01/01/1998	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	OTH/I	OH	2,053,693	505,424	39,113,915	140,975		
71404	47-0463747	07/01/1949	CONTINENTAL GENERAL INSURANCE COMPANY	TX	OTH/I	LTDI	24,132	7,628	1,675,372	111,199		
63177	91-0335750	03/01/1995	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA	SS/I	A	66,318		785,770	41,006		
64297	13-1898173	01/01/1988	FIRST UNUM LIFE INSURANCE COMPANY	NY	OTH/I	LTDI	18,636	2,617	2,854,299	532,212		
56154	38-0580730	08/01/1973	GLEANER LIFE INSURANCE SOCIETY	MI	OTH/I	LTDI	238	52	26,212	854		
67059	91-0782008	05/01/1972	GPM HEALTH & LIFE INSURANCE COMPANY	WA	OTH/I	LTDI	(9)	-	-	-		
64580	37-0344290	03/01/1998	ILLINOIS MUTUAL LIFE INSURANCE COMPANY	IL	SS/I	A	7,161		21,153	1,573		
63487	23-1632193	07/25/1967	INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA	TX	OTH/I	LTDI	1,946	940	11,844	2,145		
65056	38-1659835	10/01/1962	JACKSON NATIONAL LIFE INSURANCE CO	MI	OTH/I	LTDI	991,758	200,346	77,744,779	4,106,300		
65056	38-1659835	11/01/1984	JACKSON NATIONAL LIFE INSURANCE CO	MI	SS/I	A	1,737		123,930	305		
00000	AA-9995096	05/01/1993	LDG REINSURANCE CORPORATION	MA	QA/G	A			104,929	265		
23043	04-1543470	05/01/2018	LIBERTY MUTUAL INSURANCE COMPANY	MA	OTH/G	LTDI	828,806		2,105,708	101,093		
22350	72-1201349	04/01/1998	LOUISIANA WORKERS' COMPENSATION CORPORATION	LA	QA/G	A			40,609	12,491		
65978	13-5581829	04/01/1978	METROPOLITAN LIFE INSURANCE COMPANY	NY	OTH/I	LTDI	616,534	153,106	27,561,826	6,049,793		
66087	62-0724538	07/01/1997	MID-WEST NATIONAL LIFE INSURANCE COMPANY-TENNESSEE	TX	QA/G	A			1,928	25,572		
10191	43-1668466	04/01/1998	MISSOURI EMPLOYERS MUTUAL INSURANCE COMPANY	MO	QA/G	A			17,345	12,141		
66265	04-1630650	07/01/1982	MONARCH LIFE INSURANCE COMPANY	MA	OTH/I	LTDI	7,852	10,800	46,982,745	2,097,303		

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
66265	04-1630650	01/01/1990	MONARCH LIFE INSURANCE COMPANY	MA	QA/I	LTDI	2,726,198	263	90,475,556	4,810,122		
66265	04-1630650	01/01/1990	MONARCH LIFE INSURANCE COMPANY	MA	QA/I	LTDI	2,104,091	232,428	77,197,595	2,143,624		
66370	13-1632487	05/01/1987	MONY LIFE INSURANCE COMPANY	NY	OTH/I	LTDI	73,697	18,163	4,864,627	390,929		
66583	39-0493780	07/01/1966	NATIONAL GUARDIAN LIFE INSURANCE COMPANY	WI	OTH/I	LTDI	8,938	3,409	50,811	1,018		
66680	03-0144090	02/01/1981	NATIONAL LIFE INSURANCE COMPANY	VT	OTH/I	LTDI	38,081	6,688	7,510,224	674,778		
56073	39-0494090	07/01/1970	NATIONAL MUTUAL BENEFIT	WI	OTH/I	LTDI	1,774	869	52,094	13,060		
19445	25-0687550	07/01/1998	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA	QA/G	A			169,528	118,670		
66869	31-4156830	02/01/1984	NATIONWIDE LIFE INSURANCE COMPANY	OH	OTH/I	LTDI	-	389	861,748	37,420		
66869	31-4156830	04/01/1986	NATIONWIDE LIFE INSURANCE COMPANY	OH	SS/I	LTDI	511					
66915	13-5582869	10/01/1983	NEW YORK LIFE INSURANCE COMPANY	NY	OTH/I	LTDI	4,144	557	4,207	16,998		
68349	39-1052096	12/01/1987	NORTH AMERICAN INSURANCE COMPANY	WI	OTH/I	LTDI	915	361	2,302	-		
64343	99-0108050	01/01/2003	PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD	HI	SS/I	A	39,612		86,327	8,357		
67539	72-0281240	07/01/1981	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	OTH/I	LTDI	121,755	33,569	5,925,234	253,156		
67644	23-0952300	01/01/1995	PENN MUTUAL LIFE INSURANCE COMPANY	PA	QA/I	LTDI	746,127		19,423,892	893,979		
67644	23-0952300	01/01/1995	PENN MUTUAL LIFE INSURANCE COMPANY	PA	OTH/I	LTDI	9,159	4,876	5,189,119	168,212		
67644	23-0952300	01/01/1995	PENN MUTUAL LIFE INSURANCE COMPANY	PA	QA/I	LTDI	467,379	64,565	14,988,373	337,478		
68195	62-0331200	02/01/1984	PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY	TN	OTH/I	LTDI	-	-	10,442,901	571,040		
31089	86-0274508	12/23/1996	REPWEST INSURANCE COMPANY	AZ	QA/G	A			393,323	275,326		
24740	91-0742148	08/01/1988	SAFECO INSURANCE COMPANY OF AMERICA	NH	QA/I	A			12,987,974			
57142	41-0547795	01/01/1975	SONS OF NORWAY	MN	OTH/I	LTDI	2,827	1,327	93,949	8,129		
00000	AA-9995074	04/01/1994	SRRF (SPECIAL RISK REINS FACILITY) MANAGEMENT, INC	MA	QA/G	A			22,957	16,069		
25178	37-0533100	10/01/1994	STATE FARM MUTUAL AUTOMOBILE INSURANCE	IL	OTH/I	LTDI	35,120	1,633	148,674	65,858		
82627	06-0839705	01/01/1988	SWISS RE LIFE & HEALTH AMERICA INC	MO	OTH/I	LTDI	151,200	38,557	3,031,904	142,215		
68608	91-0742147	06/15/1964	SYMETRA LIFE INSURANCE COMPANY	IA	OTH/I	LTDI	20,156	8,411	462,709	12,151		
68608	91-0742147	10/05/1987	SYMETRA LIFE INSURANCE COMPANY	IA	SS/I	A	2,803		52	371		
61212	52-0236900	04/01/2000	THE BALTIMORE LIFE INSURANCE COMPANY	MD	SS/I	OH	6,107		134,424	(47)		
70483	31-0487145	11/05/2001	THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY	OH	SS/I	A	1,809		2,730	1,139		
86231	39-0989781	12/01/1993	TRANSAMERICA LIFE INSURANCE COMPANY	IA	OTH/I	LTDI	950	71	-	-		
86231	39-0989781	02/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	SS/I	A	570,324		1,127,249	109,325		
86231	39-0989781	02/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	SS/I	OH	5,629		2,870	246		
61425	36-0792925	06/23/1954	TRUSTMARK INSURANCE COMPANY	IL	OTH/I	LTDI	364,480	99,140	6,146,760	307,260		
61425	36-0792925	01/01/1990	TRUSTMARK INSURANCE COMPANY	IL	QA/I	LTDI	79,381		694,851	31,741		
61425	36-0792925	01/01/1990	TRUSTMARK INSURANCE COMPANY	IL	QA/I	LTDI	66,493	5,161	1,187,139	20,763		
69892	35-1097117	09/01/1974	UNITED FARM FAMILY LIFE INSURANCE COMPANY	IN	OTH/I	LTDI	1,762	694	117	-		
70130	31-0727974	12/01/1965	UNIVERSAL GUARANTY LIFE INSURANCE COMPANY	OH	OTH/I	LTDI	179	46	48,748	2,343		
62235	01-0278678	01/01/1977	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	OTH/I	LTDI	194,296	48,997	39,095,578	1,965,744		
69663	74-1472662	01/01/1999	USAA LIFE INSURANCE COMPANY	TX	SS/I	A	341,757		673,229	58,734		
66230	13-1976260	06/01/1966	WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK	NY	OTH/I	LTDI	-	3	16,338	4,632		
57290	11-1488600	03/01/1969	WORKMEN'S BENEFIT FUND OF USA	NY	OTH/I	LTDI	221	213	77,570	48,913		

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
0899999.	Total - Non-Affiliates - U.S. Non-Affiliates						13,710,024	1,597,998	559,636,240	30,398,633	0	0
Non-Affiliates - Non-U.S. Non-Affiliates												
00000.....	AA-1120220...	09/09/1985	AVON INSURANCE PLC	GBR	SS/I	A	2,606,406		1,858,187	510,232		
00000.....	AA-1120220...	09/09/1985	AVON INSURANCE PLC	GBR	SS/I	OH	53,378		24,331	7,120		
00000.....	AA-1240009...	01/01/1997	CIGNA LIFE INSURANCE COMPANY OF EUROPE S.A.-N.V	GBR	SS/G	A			226,442	209,352		
00000.....	AA-1340125...	07/15/1994	HANNOVER RUECK SE	DEU	SS/I	A	206,335		330,024	32,511		
00000.....	AA-5360027...	11/06/1997	PT AIA FINANCIAL	IDN	SS/I	A	45		4,832	(254)		
00000.....	AA-5360027...	11/06/1997	PT AIA FINANCIAL	IDN	SS/I	OH			1,981	(38)		
00000.....	AA-1121275...	08/13/1996	ROYAL & SUN ALLIANCE INSURANCE PLC	GBR	SS/I	A	438		44,701	4,023		
00000.....	AA-1320158...	01/01/2002	SCOR SE	FRA	SS/I	A	755,300		1,183,291	163,147		
00000.....	AA-1240175...	01/01/1996	SECURA BELGIAN RE	BEL	QA/G	A			70,230	49,161		
00000.....	AA-1370021...	03/01/1991	SWISS RE EUROPE S.A.	LUX	SS/I	A	49,145		63,604	20,738		
00000.....	AA-1126112...	01/01/1997	SYND 112/114/316 M J WHITE	GBR	SS/G	A				18,123		
00000.....	AA-1126048...	01/01/1996	SYND 48 ARIEL GROUP	GBR	QA/G	A			8,759	6,132		
00000.....	AA-1126048...	01/01/1996	SYND 48 ARIEL GROUP	GBR	SS/G	A			22,947	16,061		
00000.....	AA-1123000...	01/01/1997	SYND 9027 R J BLUNT	GBR	SS/G	A			59,364	41,554		
00000.....	AA-1560122...	01/01/1988	THE CANADA LIFE ASSURANCE COMPANY	CAN	OTH/I	LTDI	4,781	1,799	1,099,450	45,128		
00000.....	AA-1560122...	07/01/1997	THE CANADA LIFE ASSURANCE COMPANY	CAN	QA/G	A	8		17,398	12,178		
0999999.	Total - Non-Affiliates - Non-U.S. Non-Affiliates						3,675,836	1,799	5,015,541	1,135,168	0	0
1099999.	Total - Non-Affiliates						17,385,860	1,599,797	564,651,781	31,533,801	0	0
1199999.	Total - U.S.						1,510,806,258	2,165,685	4,070,335,542	76,365,256	0	3,437,194,848
1299999.	Total Non-U.S.						3,675,836	1,799	5,015,541	1,135,168	0	0
9999999.	Total						1,514,482,094	2,167,484	4,075,351,083	77,500,424	0	3,437,194,848

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
13028	26-0629864	10/01/2007	LINCOLN REINSURANCE COMPANY OF SOUTH CAROLINA	SC		746,793
13693	27-0219307	12/31/2009	LINCOLN REINSURANCE COMPANY OF VERMONT I	VT		11,128,500
14116	45-2493225	08/01/2011	LINCOLN REINSURANCE COMPANY OF VERMONT III	VT		12,282,140
14147	45-3071138	10/01/2011	LINCOLN REINSURANCE COMPANY OF VERMONT IV	VT		1,631,479
15336	46-3277007	10/01/2013	LINCOLN REINSURANCE COMPANY OF VERMONT V	VT		11,510,301
15854	47-4846438	10/01/2015	LINCOLN REINSURANCE COMPANY OF VERMONT VI	VT		7,100,000
16183	82-0621129	07/01/2017	LINCOLN REINSURANCE COMPANY OF VERMONT VII	VT		7,350,000
0199999	Total - Life and Annuity Affiliates - U.S. - Captive				0	51,749,213
Life and Annuity - Affiliates - U.S. - Other						
65676	35-0472300	08/01/1964	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		733,976
65676	35-0472300	08/01/1971	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		1,192,051
0299999	Total - Life and Annuity Affiliates - U.S. - Other				0	1,926,027
0399999	Total - Life and Annuity Affiliates - U.S. - Total				0	53,675,240
Life and Annuity - Affiliates - Non-U.S. - Other						
00000	AA-3160057	07/01/2003	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	2,269,329	
00000	AA-3160057	04/01/2010	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	1,015,110	19,134,902
00000	AA-3160057	12/31/2012	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB		800,000
00000	AA-3160057	12/31/2014	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB		22,000
00000	AA-3160057	04/01/2015	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	835,370	15,569,296
0599999	Total - Life and Annuity Affiliates - Non-U.S. - Other				4,119,809	35,526,198
0699999	Total - Life and Annuity Affiliates - Non-U.S. - Total				4,119,809	35,526,198
0799999	Total - Life and Annuity Affiliates				4,119,809	89,201,438
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
62200	95-2496321	01/01/2001	ACCORDIA LIFE AND ANNUITY COMPANY	IA		18,955
60348	22-1771521	06/01/2006	ACE LIFE INSURANCE COMPANY	CT		8,643,749
61301	47-0098400	01/01/1982	AMERITAS LIFE INSURANCE CORP	NE	10,239	
61301	47-0098400	08/26/1993	AMERITAS LIFE INSURANCE CORP	NE		325
61689	42-0175020	06/25/2001	ATHENE ANNUITY AND LIFE COMPANY	IA	568,750	1,509,643
94250	52-1236145	08/15/2003	BANNER LIFE INSURANCE COMPANY	MD		466,382
61395	87-0115120	02/08/1992	BENEFICIAL LIFE INSURANCE COMPANY	UT		104
62345	47-0766667	01/01/1995	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE		58,599
90638	95-6042390	03/01/1983	BEST LIFE AND HEALTH INSURANCE COMPANY	TX		9,265
80659	82-4533188	08/01/1979	CANADA LIFE ASSURANCE CO USB	MI	250,393	6,124,213
80659	82-4533188	08/13/1992	CANADA LIFE ASSURANCE CO USB	MI	257,502	237
80659	82-4533188	05/01/1997	CANADA LIFE ASSURANCE CO USB	MI		37,500
62049	57-0144607	04/01/1997	COLONIAL LIFE & ACCIDENT INSURANCE CO	SC		968,152
84824	04-6145677	03/31/2009	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	12,633,640	(1,645,159)
84824	04-6145677	04/01/2015	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	8,731,369	(1,313,497)
68276	48-1024691	08/01/1980	EMPLOYERS REASSURANCE CORPORATION	KS	12,828	214,200
68276	48-1024691	11/01/1996	EMPLOYERS REASSURANCE CORPORATION	KS		142,500
62944	13-5570651	09/08/1980	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	141,533	
62944	13-5570651	01/24/1995	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	1,858,671	4,521
63177	91-0335750	03/17/1979	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA		142
63274	52-6033321	03/01/1979	FIDELITY & GUARANTY LIFE INSURANCE COMPANY	IA	19,779	
86258	13-2572994	05/01/1971	GENERAL RE LIFE CORPORATION	CT	345,155	17,453,924
86258	13-2572994	02/01/1973	GENERAL RE LIFE CORPORATION	CT		224,800
68322	84-0467907	03/17/1979	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO		481
68322	84-0467907	01/01/1982	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	253,945	
64246	13-5123390	01/01/1986	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	NY		1,259
88340	59-2859797	01/01/1982	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	127,979	23,715,481
88340	59-2859797	11/01/1995	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		390,767
88340	59-2859797	01/01/2000	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		341,151
88340	59-2859797	12/01/2002	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		132,479
65056	38-1659835	01/01/1982	JACKSON NATIONAL LIFE INSURANCE CO	MI	6,470	
65838	01-0233346	03/17/1979	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI		1,425
65978	13-5581829	12/02/1974	METROPOLITAN LIFE INSURANCE COMPANY	NY	34,626	
66044	46-0164570	03/01/1989	MIDLAND NATIONAL LIFE INSURANCE COMPANY	IA		550
66346	58-0828824	12/01/1970	MUNICH AMERICAN REASSURANCE COMPANY	GA		59,684
66346	58-0828824	12/01/1986	MUNICH AMERICAN REASSURANCE COMPANY	GA	150,143	1,317,500
66346	58-0828824	09/01/2010	MUNICH AMERICAN REASSURANCE COMPANY	GA		3,496
66346	58-0828824	09/30/2018	MUNICH AMERICAN REASSURANCE COMPANY	GA	1,508,737	
66346	58-0828824	02/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA		146,867
66680	03-0144090	04/16/1995	NATIONAL LIFE INSURANCE COMPANY	VT		2,058
66869	31-4156830	01/01/1982	NATIONWIDE LIFE INSURANCE COMPANY	OH	20,320	
88099	75-1608507	02/09/1979	OPTIMUM RE INSURANCE COMPANY	TX		11,891,902
88099	75-1608507	02/01/2020	OPTIMUM RE INSURANCE COMPANY	TX		48,956
67466	95-1079000	08/01/1979	PACIFIC LIFE INSURANCE COMPANY	NE	357,036	9,623,726
67466	95-1079000	01/01/1982	PACIFIC LIFE INSURANCE COMPANY	NE	19,346	
67466	95-1079000	03/01/1989	PACIFIC LIFE INSURANCE COMPANY	NE	97,444	313,391
93777	38-2341728	10/01/1995	PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN	MI		15,216,537
93777	38-2341728	10/01/1995	PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN	MI		50,000

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
68241	22-1211670	03/17/1979	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ		286
67105	41-0451140	03/17/1979	RELIASTAR LIFE INSURANCE COMPANY	MN		410
93572	43-1235868	01/01/1981	RGA REINSURANCE COMPANY	MO	1,532,015	47,776,883
93572	43-1235868	01/01/1981	RGA REINSURANCE COMPANY	MO	16,013	67,425
93572	43-1235868	09/01/1983	RGA REINSURANCE COMPANY	MO	62,061	10,755,224
93572	43-1235868	05/01/2010	RGA REINSURANCE COMPANY	MO		1,931,969
93572	43-1235868	02/01/2020	RGA REINSURANCE COMPANY	MO		548,733
64688	75-6020048	03/01/1983	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	691,455	42,112,535
64688	75-6020048	05/01/1985	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	11,175	506,624
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	107,434	3,355,856
87017	62-1003368	02/08/1992	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		99
97071	13-3126819	05/01/1980	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	325,589	2,420,704
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE CO	DE		35,000
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	104,919	3,880,347
87572	23-2038295	11/01/1979	SCOTTISH RE (U.S.), INC	DE	312,750	5,853,530
87572	23-2038295	12/01/1980	SCOTTISH RE (U.S.), INC	DE		3,449,882
87572	23-2038295	01/01/2000	SCOTTISH RE (U.S.), INC	DE	125,119	1,485,000
87572	23-2038295	12/01/2002	SCOTTISH RE (U.S.), INC	DE	466,369	8,126,703
68713	84-0499703	01/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	841,923	19,241,038
68713	84-0499703	01/01/1985	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	50,048	971,485
82627	06-0839705	01/01/1962	SWISS RE LIFE & HEALTH AMERICA INC	MO	953,164	55,622,970
82627	06-0839705	01/01/1970	SWISS RE LIFE & HEALTH AMERICA INC	MO	124,121	2,135,971
82627	06-0839705	12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO		334,205,545
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC	MO		220,000
82627	06-0839705	02/01/2020	SWISS RE LIFE & HEALTH AMERICA INC	MO		146,867
70688	36-6071399	01/01/1995	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	16,373	2,168,618
86231	39-0989781	07/01/1969	TRANSAMERICA LIFE INSURANCE COMPANY	IA	1,518,021	657,899
86231	39-0989781	01/01/1989	TRANSAMERICA LIFE INSURANCE COMPANY	IA	7,637,174	2,609,466
86231	39-0989781	11/01/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA		822
69868	47-0322111	01/01/1982	UNITED OF OMAHA LIFE INSURANCE COMPANY	NE	9,795	
69868	47-0322111	03/01/1989	UNITED OF OMAHA LIFE INSURANCE COMPANY	NE		339
0899999	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates				42,311,423	646,464,495
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3190180	01/01/1982	CATALINA GENERATION INSURANCE LTD	BMU		8,122
00000	AA-1360182	01/01/1983	ALLIANZ S.P.A	ITA	8,247	17,498
00000	AA-1360182	01/01/1986	ALLIANZ S.P.A	ITA		201
00000	AA-1360015	11/01/1995	ASSICURAZIONI GENERALI S.P.A	ITA	280,090	241
00000	AA-3160075	12/27/1985	BMO REINSURANCE LIMITED	BRB		94
00000	AA-3190180	01/01/1981	CATALINA GENERAL INSURANCE LTD	BMU	6,431	14,721
00000	AA-1320142	03/01/1989	CCR RE	FRA	144,563	241
00000	AA-3194154	04/01/2005	CHUBB TEMPEST LIFE REINSURANCE	BMU		115,000
00000	98-0552832	01/01/1981	GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV	SWE	41,804	95,631
00000	98-0552832	01/01/1982	GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV	SWE	3,921	34,755
00000	AA-1464111	01/01/1981	GLACIER REINSURANCE AG	CHE		14,721
00000	AA-1360080	03/01/1983	LA FONDIARIA ASSICURAZIONI	ITA		4,946
00000	AA-1460100	12/01/1970	NEW REINSURANCE COMPANY LIMITED	CHE	1,194,060	53,370,341
00000	AA-1460100	01/01/1981	NEW REINSURANCE COMPANY LIMITED	CHE		29,439
00000	AA-1460100	03/01/1983	NEW REINSURANCE COMPANY LIMITED	CHE		16,760
00000	AA-1460100	12/01/1986	NEW REINSURANCE COMPANY LIMITED	CHE		642,132
00000	AA-3190686	09/30/2019	PARTNER REINSURANCE COMPANY LTD	BMU		1,824,893
00000	AA-1320265	11/01/1995	PARTNER REINSURANCE EUROPE LIMITED, SUCCURSALE FRANCAISE	FRA		830
00000	AA-1120145	01/01/1985	QBE RE (EUROPE) LIMITED	GBR		3,923
00000	AA-1120743	03/01/1983	REASSURE LIMITED	GBR		7,301
00000	AA-3160046	05/05/1986	ROYAL BANK OF CANADA INSURANCE COMPANY LIMITED	BRB		1,635
00000	AA-1340015	01/01/1982	SCOR RUCKVERSICHERUNG DEUTSCHLAND AG	DEU	2,279	52,395
00000	AA-1320158	01/01/1984	SCOR SE	FRA		4,946
00000	AA-1320158	09/01/2001	SCOR SE	FRA		75,775
00000	AA-1460146	12/31/2008	SWISS REINSURANCE COMPANY LTD	CHE		73,598
00000	AA-1560160	12/01/2001	SWISS REINSURANCE COMPANY LTD, CANADIAN BRANCH - L&H	CAN		12,641
00000	AA-1580007	09/26/1980	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	JPN		480
00000	AA-1581003	07/01/1998	THE GIBRALTAR LIFE INSURANCE CO., LTD	JPN	162,633	1,058
00000	AA-1580095	02/01/2020	THE TOA REINSURANCE COMPANY, LIMITED	JPN		24,478
0999999	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates				1,844,028	56,448,796
1099999	Total - Life and Annuity Non-Affiliates				44,155,451	702,913,291
1199999	Total - Life and Annuity				48,275,260	792,114,729
Accident and Health - Affiliates - U.S. - Other						
65676	35-0472300	09/01/1979	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	175,197	
1399999	Total - Accident and Health Affiliates - U.S. - Other				175,197	0
1499999	Total - Accident and Health Affiliates - U.S. - Total				175,197	0
Accident and Health - Affiliates - Non-U.S. - Other						
00000	AA-3160057	12/31/1990	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB		2,501,865

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
1699999.	Total - Accident and Health Affiliates - Non-U.S. - Other				0	2,501,865
1799999.	Total - Accident and Health Affiliates - Non-U.S. - Total				0	2,501,865
1899999.	Total - Accident and Health Affiliates				175,197	2,501,865
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
00000	AA-9995055	07/01/1985	AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE	ME	5,622	46,550
00000	AA-9995055	02/01/1986	AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE	ME	4,173	415
80659	82-4533188	04/01/1983	CANADA LIFE ASSURANCE CO USB	MI		745,526
68276	48-1024691	12/15/1961	EMPLOYERS REASSURANCE CORPORATION	KS	1,576,807	579,560
62944	13-5570651	07/01/1986	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY		6,411,364
69140	04-1867050	01/01/1996	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA		3,210
86258	13-2572994	03/01/1995	GENERAL RE LIFE CORPORATION	CT	533,907	123,509
86258	13-2572994	01/01/1997	GENERAL RE LIFE CORPORATION	CT		502,380
70815	06-0838648	10/01/2001	HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY	CT	1,264	(21)
65056	38-1659835	04/01/1983	JACKSON NATIONAL LIFE INSURANCE CO	MI		1,701,809
65056	38-1659835	10/01/1992	JACKSON NATIONAL LIFE INSURANCE CO	MI		80,568
65978	13-5581829	05/10/1999	METROPOLITAN LIFE INSURANCE COMPANY	NY		1,355,938
66346	58-0828824	09/01/2010	MUNICH AMERICAN REASSURANCE COMPANY	GA		589,600
66346	58-0828824	10/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA	839,253	65,894
19445	25-0687550	03/31/2000	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA		1,000,000
67466	95-1079000	04/01/1983	PACIFIC LIFE INSURANCE COMPANY	NE		563,868
67598	04-1768571	05/01/1991	PAUL REVERE LIFE INSURANCE COMPANY	MA	130,603	
93777	38-2341728	10/01/1995	PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN	MI		49,025
93572	43-1235868	01/01/1986	RGA REINSURANCE COMPANY	MO		(5)
93572	43-1235868	05/01/1989	RGA REINSURANCE COMPANY	MO	30,812	(435)
93572	43-1235868	09/01/2010	RGA REINSURANCE COMPANY	MO	894,300	67,239
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE CO	DE		99,088
82627	06-0839705	01/01/1970	SWISS RE LIFE & HEALTH AMERICA INC	MO	173,825	
82627	06-0839705	12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	915,799	1,857,141
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH AMERICA INC	MO	1,061,963	187,329
62596	31-0252460	06/01/1990	UNION FIDELITY LIFE INSURANCE COMPANY	KS		3,139
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates				6,168,328	16,032,691
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	2,160	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	4,321	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	1,728	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	2,593	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	8,642	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	3,026	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	2,160	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	2,160	
00000	AA-1123000	09/01/1992	LLOYD'S OF LONDON	GBR	2,160	
00000	AA-1123000	09/01/1993	LLOYD'S OF LONDON	GBR	15,928	
00000	AA-1123000	09/01/1993	LLOYD'S OF LONDON	GBR	39,824	
00000	AA-1123000	09/01/1993	LLOYD'S OF LONDON	GBR	27,877	
00000	AA-1123000	09/01/1993	LLOYD'S OF LONDON	GBR	8,396	
00000	AA-1123000	09/01/1993	LLOYD'S OF LONDON	GBR	13,075	
00000	AA-1123000	09/01/1993	LLOYD'S OF LONDON	GBR	11,949	
00000	AA-1127084	09/01/1993	LLOYD'S SYNDICATE NUMBER 1084	GBR	29,436	
00000	AA-1320158	11/05/2001	SCOR SE	FRA		101,750
00000	AA-1460146	01/01/2013	SWISS REINSURANCE COMPANY LTD	CHE		12,628,742
00000	AA-1127007	09/01/1993	SYND 1007 SPRECKLEY	GBR	47,621	
00000	AA-1127019	09/01/1993	SYND 1019 J B NICE	GBR	11,949	
00000	AA-1127101	09/01/1992	SYND 1101 DUNCANSON & HOLT SYNDICATE MANAGEMENT LTD	GBR	10,807	
00000	AA-1127185	10/01/1997	SYND 1185 J M COLLINS	GBR	120,434	
00000	AA-1126122	09/01/1992	SYND 122 R J HUNTER	GBR	8,646	
00000	AA-1126179	09/01/1993	SYND 179 S J O CATLIN	GBR	32,029	
00000	AA-1126190	09/01/1993	SYND 190 T R C CORFIELD	GBR	19,912	
00000	AA-1128003	09/01/1993	SYND 2003 CATLIN UNDERWRITING AGENCIES LIMITED	GBR	19,912	
00000	AA-1126204	09/01/1993	SYND 204 R A FIELD	GBR	8,998	
00000	AA-1126322	09/01/1992	SYND 322 BARNES	GBR	1,728	
00000	AA-1126047	09/01/1993	SYND 47 G D WILLIAMS/R BALLANTYNE	GBR	6,236	
00000	AA-1126048	01/01/1996	SYND 48 ARIEL GROUP	GBR	91,834	
00000	AA-1126053	10/01/1997	SYND 53	GBR	260,464	
00000	AA-1126683	09/01/1993	SYND 683 R J WALLACE	GBR	39,824	
00000	AA-1126702	09/01/1992	SYND 702 A C LOUCIADES	GBR	3,888	
00000	AA-1126734	09/01/1993	SYND 734 E A DISILVIO	GBR	19,912	
00000	AA-1126925	09/01/1993	SYND 925 L HUDSON	GBR	9,957	
00000	AA-1126957	09/01/1992	SYND 957 A S FEASEY	GBR	2,160	
00000	AA-1126959	09/01/1992	SYND 959	GBR	1,728	
00000	AA-1126960	09/01/1992	SYND 960 J C GREEN	GBR	4,321	
00000	AA-1126990	09/01/1993	SYND 990	GBR	5,972	

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-1126991...	09/01/1992	SYND 991 A E GRANT	GBR	2,160	
2099999.	Total - Accident and Health Non-Affiliates - Non-U.S. Non-Affiliates				905,927	12,730,492
2199999.	Total - Accident and Health Non-Affiliates				7,074,255	28,763,183
2299999.	Total - Accident and Health				7,249,452	31,265,048
2399999.	Total U.S.				48,654,948	716,172,426
2499999.	Total Non-U.S.				6,869,764	107,207,351
9999999.	Total				55,524,712	823,379,777

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
15336	46-3277007	10/01/2013	LINCOLN REINSURANCE COMPANY OF VERMONT V	VT	COFW/I	XXXL	37,864,039,069	1,007,112,751	994,560,244	81,980,287				395,787,115
0199999.	Total - General Account - Authorized - Affiliates - U.S. - Captive						37,864,039,069	1,007,112,751	994,560,244	81,980,287	0	0	0	395,787,115
General Account - Authorized - Affiliates - U.S. - Other														
67652	23-2044248	04/01/2010	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	YRT/I	OL			74,131,804	(45,111,293)				
67652	23-2044248	04/01/2015	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	YRT/I	OL			5,031,091	18,252,332				
67652	23-2044248	09/30/2019	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY	IN	OTH/I					873,864				
62057	22-0832760	01/01/2001	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	CO/I	DIS				27				
62057	22-0832760	01/01/2001	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK	NY	YRT/I	OL	2,987,504			9,989				
65676	35-0472300	08/01/1964	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	521,570,793	9,043,507	10,652,610	5,986,920				
65676	35-0472300	08/01/1971	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	603,021,289	17,195,647	16,420,878	13,626,171				
65676	35-0472300	01/01/1999	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/G	OL	89,678,750			159,228				
65676	35-0472300	01/01/2001	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	2,873,597,893	41,113,584	58,725,178	4,878,728				
65676	35-0472300	01/01/2001	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS				8,027				
65676	35-0472300	01/01/2001	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	289,193,589	1,380,437	1,446,760	1,136,938				
0299999.	Total - General Account - Authorized - Affiliates - U.S. - Other						4,380,049,818	68,733,175	166,408,321	(179,069)	0	0	0	0
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total						42,244,088,887	1,075,845,926	1,160,968,565	81,801,218	0	0	0	395,787,115
0799999.	Total - General Account - Authorized - Affiliates						42,244,088,887	1,075,845,926	1,160,968,565	81,801,218	0	0	0	395,787,115
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
62200	95-2496321	01/01/2001	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	DIS				827				
62200	95-2496321	01/01/2001	ACCORDIA LIFE AND ANNUITY COMPANY	IA	YRT/I	OL	22,874,550	177,934	282,800	71,485				
60348	22-1771521	06/01/2006	ACE LIFE INSURANCE COMPANY	CT	YRT/I	OL	1,832,634,053	34,933,319	34,518,444	28,223,789				
60186	36-2554642	09/01/1998	ALLSTATE LIFE INSURANCE COMPANY	IL	CO/I	VA		6,521,801	6,324,302					
60186	36-2554642	09/01/1998	ALLSTATE LIFE INSURANCE COMPANY	IL	CO/I	FA		3,283,112	2,755,612					
60895	35-0145825	01/01/1980	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL	2,220,000	55,845	50,398	32,855				
60895	35-0145825	06/01/1995	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	CO/I	OL	5,212,000	303,180	308,176	8,992				
61301	47-0098400	01/01/1982	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	314,436	7,028	6,664	7,041				
61301	47-0098400	08/26/1993	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	577,756	2,290	2,053	687				
61492	44-0188050	08/01/2017	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	FA		15,564,720	16,105,229					
61492	44-0188050	08/01/2017	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	IA		1,661,250,295	1,658,983,403	650,989				
61689	42-0175020	07/01/1992	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	OL	6,762,817	3,872,094	3,752,120	25,908				
61689	42-0175020	04/15/1997	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	OL	29,046,971	4,121,491	3,985,228	139,495				
61689	42-0175020	01/01/2001	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	OL	2,042,113,650	29,301,913	42,363,834	3,916,222				
61689	42-0175020	06/25/2001	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	DIS			21,459	18,799				
61689	42-0175020	06/25/2001	ATHENE ANNUITY AND LIFE COMPANY	IA	YRT/I	OL	932,509,896	4,464,761	4,653,541	2,766,140				
94250	52-1236145	08/15/2003	BANNER LIFE INSURANCE COMPANY	MD	YRT/I	OL	4,756,242	86,925	79,756	83,132				
61395	87-0115120	01/01/1982	BENEFICIAL LIFE INSURANCE COMPANY	UT	YRT/I	OL	1,975,079	34,211	33,406	37,196				
61395	87-0115120	05/01/1982	BENEFICIAL LIFE INSURANCE COMPANY	UT	CO/I	OL	86,477	2,016	1,916	3,781				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61395	87-0115120	11/01/1995	BENEFICIAL LIFE INSURANCE COMPANY	UT	YRT/I	OL	60,436	1,047	944					
62345	47-0766667	03/17/1979	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	CO/I	OL	19,453,233	103,387	107,852	128,936				
62345	47-0766667	06/01/1982	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/I	OL	26,155,511	545,242	513,864	785,509				
62345	47-0766667	11/22/1996	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/I	OL	31,046,438	304,673	291,866	169,928				
90638	95-6042390	03/01/1983	BEST LIFE AND HEALTH INSURANCE COMPANY	TX	YRT/I	OL	2,201,608	41,227	49,106	41,757				
80659	82-4533188	08/01/1979	CANADA LIFE ASSURANCE CO USB	MI	YRT/I	OL	6,974,358,285	25,156,257	25,729,174	19,839,381				
80659	82-4533188	08/13/1992	CANADA LIFE ASSURANCE CO USB	MI	YRT/I	OL	371,565	1,977	106,223	414				
80659	82-4533188	05/01/1997	CANADA LIFE ASSURANCE CO USB	MI	CO/I	OL	49,358,285	299,431	706,250	227,272				
80659	82-4533188	06/30/2018	CANADA LIFE ASSURANCE CO USB	MI	YRT/G	OL	183,769,022,780			289,188,344				
80659	82-4533188	02/01/2020	CANADA LIFE ASSURANCE CO USB	MI	YRT/I	OL	2,541,485,987	2,501,929		44,115				
80659	82-4533188	09/01/2020	CANADA LIFE ASSURANCE CO USB	MI	YRT/I	OL	7,015,480	11,376		3,598				
62049	57-0144607	04/01/1997	COLONIAL LIFE & ACCIDENT INSURANCE CO	SC	CO/I	OL	264,824,420	42,061,010	44,326,105	2,618,801				
84824	04-6145677	07/01/1977	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	YRT/I	OL	286,355	2,877	2,605	3,833				
84824	04-6145677	03/31/2009	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	CO/I	OL		585,294,511	599,119,817	(18,355,014)				
84824	04-6145677	04/01/2015	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	CO/I	OL		533,679,330	545,811,145	(14,667,779)				
84824	04-6145677	01/15/2020	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	CO/I	FA		9,320,942		9,540,335				
84824	04-6145677	01/15/2020	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	CO/I	IA		241,673,343		263,482,353				
68276	48-1024691	08/01/1980	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	142,590,472	2,141,175	1,990,353	1,291,413				
68276	48-1024691	11/01/1996	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	380,626,395	6,805,323	7,064,723	851,871				
62944	13-5570651	09/08/1980	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	21,546,922	377,298	373,139	432,019				
62944	13-5570651	07/01/1998	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	4,372,608	41,670	990,641	3,835				
63177	91-0335750	03/01/1989	FARMERS NEW WORLD LIFE INSURANCE COMPANY	WA	YRT/I	OL	97,773	1,080	984	377				
63274	52-6033321	03/01/1979	FIDELITY & GUARANTY LIFE INSURANCE COMPANY	IA	YRT/I	OL	2,835,838	52,297	51,026	60,722				
69140	04-1867050	01/01/1982	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	YRT/I	OL	66,232	1,429	1,317	1,485				
86258	13-2572994	05/01/1971	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	8,159,352,975	104,501,809	104,438,737	82,544,201				
86258	13-2572994	02/01/1973	GENERAL RE LIFE CORPORATION	CT	CO/I	OL	2,805,297	442,242	657,335	64,847				
86258	13-2572994	04/01/2010	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	10,000			7				
63967	74-0651020	12/01/2001	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY	TX	CO/G	OL		82,078	89,761					
68322	84-0467907	01/01/1982	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	YRT/I	OL	5,730,996	93,417	87,835	108,476				
68322	84-0467907	01/01/1986	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	YRT/I	OL	362,288	4,134	3,723	760				
64246	13-5123390	04/16/1995	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	NY	YRT/I	OL	774,025	11,047	10,131	1,731				
88340	59-2859797	01/01/1981	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	113,518,718	1,565,552	1,822,558	1,064,326				
88340	59-2859797	01/01/1982	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	10,000	7,220	183,364	12,685				
88340	59-2859797	01/01/1982	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	11,607,303,194	104,347,983	103,275,994	71,061,768				
88340	59-2859797	11/01/1995	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	43,945,871	3,322	358,533	312,886				
88340	59-2859797	01/01/2000	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	2,737,308,564	77,301,558	84,915,806	3,080,334				
88340	59-2859797	12/01/2002	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	122,305,689	1,354,652	1,245,385	832,228				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	07/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	IA		509,085,043	459,944,522					99,587,613
88340	59-2859797	09/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	14,030,964	22,752		6,665				
70815	06-0838648	07/01/2000	HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY	CT	OTH/G	OL	125,000	21,739	25,005					
65056	38-1659835	01/01/1982	JACKSON NATIONAL LIFE INSURANCE CO	MI	YRT/I	OL	193,293	4,498	4,231	4,028				
64017	75-0300900	01/01/1982	JEFFERSON NATIONAL LIFE INSURANCE COMPANY	TX	YRT/I	OL	78,199	1,500	1,425	1,099				
65838	01-0233346	03/01/1989	JOHN HANCOCK LIFE INSURANCE COMPANY USA	MI	YRT/I	OL	949,259	12,212	10,981	1,901				
65315	04-6076039	01/01/1982	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	NH	YRT/I	OL	187,449	3,109	2,879	4,720				
65978	13-5581829	12/02/1974	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OL	5,202,886	123,548	121,402	111,921				
66044	46-0164570	03/01/1989	MIDLAND NATIONAL LIFE INSURANCE COMPANY	IA	YRT/I	OL	374,636	3,937	3,491	1,105				
66346	58-0828824	12/01/1970	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	438,967,224	2,445,941	306,896,620	1,685,069				
66346	58-0828824	12/01/1986	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	4,163,043,026	124,829,869	138,029,196	5,403,242				
66346	58-0828824	09/01/2010	MUNICH AMERICAN REASSURANCE COMPANY	GA	OTH/G	OL	5,135,500	1,930,524	2,805,912					
66346	58-0828824	09/30/2018	MUNICH AMERICAN REASSURANCE COMPANY	GA	COFW/I	XXXL	165,291,334,338	438,882,449	194,523,834	301,573,901				96,546,668
66346	58-0828824	01/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	183,769,022,780			301,148,092				
66346	58-0828824	02/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	6,246,039,826	6,708,867		272,672				
66346	58-0828824	09/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	14,030,964	22,752		6,926				
66680	03-0144090	04/16/1995	NATIONAL LIFE INSURANCE COMPANY	VT	YRT/I	OL	1,629,239	16,788	14,968	2,886				
66869	31-4156830	01/01/1982	NATIONWIDE LIFE INSURANCE COMPANY	OH	YRT/I	OL	326,303	7,125	6,576	8,397				
66915	13-5582869	08/01/1986	NEW YORK LIFE INSURANCE COMPANY	NY	YRT/I	OL	604,960	19,415	19,355	17,072				
66915	13-5582869	07/01/1998	NEW YORK LIFE INSURANCE COMPANY	NY	CO/G	OL		1,023,626	1,023,626					
88099	75-1608507	02/09/1979	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	9,673,477,488	61,696,464	57,430,505	38,199,740				
88099	75-1608507	05/01/1979	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL				(164,634)				
88099	75-1608507	01/01/1989	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	2,000,000	39,236	35,610	37,195				
88099	75-1608507	02/01/2020	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	393,694,991	493,812		56,810				
67466	95-1079000	08/01/1979	PACIFIC LIFE INSURANCE COMPANY	NE	YRT/I	OL	1,962,975,804	49,767,833	49,786,547	30,769,306				
67466	95-1079000	01/01/1981	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	OL	43,765,660	1,196,197	1,265,461	642,097				
67466	95-1079000	07/01/1981	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	OL	1,924,650	561,940	600,387	13,462				
67466	95-1079000	01/01/1982	PACIFIC LIFE INSURANCE COMPANY	NE	YRT/I	OL	291,039	7,094	6,733	6,919				
67466	95-1079000	11/22/1996	PACIFIC LIFE INSURANCE COMPANY	NE	YRT/I	OL	3,355,662	49,542	44,509	5,373				
93777	38-2341728	10/01/1995	PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN	MI	CO/G	OL	1,179,160,926	43,618,269	43,793,841	1,890,091				
93777	38-2341728	10/01/1995	PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN	MI	CO/I	OA		629,216,267	637,203,242					
93777	38-2341728	10/01/1995	PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN	MI	CO/I	OL	390,431	54,275	53,328	6,599				
68241	22-1211670	06/01/1976	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	YRT/I	OL	756,375	24,274	24,199	36,798				
68241	22-1211670	01/01/1982	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	YRT/I	OL	453,084	10,466	9,753	13,555				
68241	22-1211670	02/05/1998	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	YRT/I	OL	181,428	2,161	1,968	754				
67105	41-0451140	01/01/1999	RELIASTAR LIFE INSURANCE COMPANY	MN	YRT/I	OL	279,781	2,797	2,501	992				
93572	43-1235868	01/01/1981	RGA REINSURANCE COMPANY	MO	YRT/I	OL	35,047,538,977	295,343,229	292,833,737	214,233,236				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	09/01/1983	RGA REINSURANCE COMPANY	MO	CO/I	OL	4,329,414,670	98,477,762	112,472,068	26,395,382				
93572	43-1235868	05/01/2010	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,003,986,802	9,054,275	8,242,642	6,339,931				
93572	43-1235868	02/01/2020	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,390,999,394	2,155,494		74,067				
64688	75-6020048	03/01/1983	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	13,547,356,014	206,325,109	202,263,567	158,934,581				
64688	75-6020048	05/01/1985	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	42,773,383	35,437,670	36,298,933					
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	1,216,368,587	22,236,564	23,423,320	14,747,703				
87017	62-1003368	06/01/1995	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	OL	19,779,000	130,959	205,263	55,683				
87017	62-1003368	11/01/1995	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	3,415	993	895					
97071	13-3126819	05/01/1980	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	OL	12,147,097,082	34,839,111	35,539,810	19,957,544				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	CO/I	OL	696,933,589	15,620,930	18,144,244	981,349				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	OTH/G	OL				4,772,793				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	OTH/G	OL	7,597,080,671	1,451,741	296,338	10,782,086				
87572	23-2038295	11/01/1979	SCOTTISH RE (U.S.), INC	DE	YRT/I	OL	1,109,320,505	15,383,022	15,801,238	12,664,442				
87572	23-2038295	12/01/1980	SCOTTISH RE (U.S.), INC	DE	CO/I	OL	238,218,584	5,636,067	6,398,912	3,995,185				
87572	23-2038295	01/01/1995	SCOTTISH RE (U.S.), INC	DE	OTH/G	OL	106,000	48,582	48,686					
87572	23-2038295	01/01/2000	SCOTTISH RE (U.S.), INC	DE	CO/I	OL	3,360,857,418	90,196,029	98,309,795	4,219,940				
87572	23-2038295	06/01/2001	SCOTTISH RE (U.S.), INC	DE	MCO/I	FA				(70,199)			143,555,562	
87572	23-2038295	10/01/2002	SCOTTISH RE (U.S.), INC	DE	CO/I	FA		42,106,185	46,017,097	(48,220)				
87572	23-2038295	12/01/2002	SCOTTISH RE (U.S.), INC	DE	YRT/I	OL	4,881,326,122	63,148,230	60,244,169	44,401,083				
68713	84-0499703	01/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	1,752,153,515	49,404,794	51,993,642	32,689,088				
68713	84-0499703	01/01/1985	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	687,777,144	21,962,024	22,906,456	5,868,607				
82627	06-0839705	01/01/1962	SWISS RE LIFE & HEALTH AMERICA INC	MO	YRT/I	OL	30,252,249,253	274,149,612	272,674,304	210,191,494				
82627	06-0839705	01/01/1970	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	OL	3,494,363,505	73,544,476	82,490,096	17,310,737				
82627	06-0839705	01/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/G	CL	17,976	51	71	36				
82627	06-0839705	01/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/G	OL		1,917,282	2,012,354					
82627	06-0839705	01/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	MCO/I	OL	437,058,735	9	8	2,780,858			15,548,801	
82627	06-0839705	12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	COFW/G	OA		29,362,817	31,273,365	413,773				30,148,846
82627	06-0839705	12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	YRTFW/I	OL	3,393,685,393	4,007,729	3,836,862	20,979,741				52,039,719
82627	06-0839705	09/01/2006	SWISS RE LIFE & HEALTH AMERICA INC	MO	OTH/G	OL	745,000	260,762	272,767					
82627	06-0839705	07/01/2007	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	VA		3,828,295	7,333,989					
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	ADB	268,233,289	542,233	588,726	297,322				
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	DIS		19,272,196	13,952,930	11,279,125				
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	OL	68,437,349,265	1,345,805,813	44,201,751	192,414,652				
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	OL	46,445,819,247	566,182,466	546,852,047	552,608,977				
82627	06-0839705	01/01/2015	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	OL	15,330,897,683	143,380,338	15,675,493	899,299,378				
82627	06-0839705	01/01/2016	SWISS RE LIFE & HEALTH AMERICA INC	MO	COFW/I	OA		15,715,030	15,100,567	(518,396)				14,381,918
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I		265,479,140	3,512,234		5,309,227				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	02/01/2020	SWISS RE LIFE & HEALTH AMERICA INC	MO	YRT/I	OL	6,413,714,228	6,746,851		263,286				
82627	06-0839705	09/01/2020	SWISS RE LIFE & HEALTH AMERICA INC	MO	YRT/I	OL	21,046,440	34,128		9,346				
70688	36-6071399	01/01/1995	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	639,249,967	8,840,814	9,145,918	9,229,887				
86231	39-0989781	07/01/1969	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	229,313,978	4,995,940	5,427,349	5,512,681				
86231	39-0989781	01/01/1989	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	3,102,706,423	97,231,876	102,193,836	8,751,417				
86231	39-0989781	07/27/1992	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	FA		77,254,098	82,723,316	237,726				
86231	39-0989781	11/01/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	670,549	7,635	6,888	380				
69868	47-0322111	01/01/1982	UNITED OF OMAHA LIFE INSURANCE COMPANY	NE	YRT/I	OL	97,668	2,380	2,257	2,321				
69868	47-0322111	03/01/1989	UNITED OF OMAHA LIFE INSURANCE COMPANY	NE	YRT/I	OL	634,100	2,322	2,079	728				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						864,928,694,043	9,061,579,258	7,459,455,029	3,929,898,822	0	0	159,104,363	292,704,764
1099999.	Total - General Account - Authorized - Non-Affiliates						864,928,694,043	9,061,579,258	7,459,455,029	3,929,898,822	0	0	159,104,363	292,704,764
1199999.	Total - General Account - Authorized						907,172,782,930	10,137,425,184	8,620,423,594	4,011,700,040	0	0	159,104,363	688,491,879
General Account - Unauthorized - Affiliates - U.S. - Captive														
13028	26-0629864	10/01/2007	LINCOLN REINSURANCE COMPANY OF SOUTH CAROLINA	SC	CO/I	AXXX		361,115,599	399,505,368	23,698,689				
13693	27-0219307	12/31/2009	LINCOLN REINSURANCE COMPANY OF VERMONT I	VT	COFW/I	XXXL	44,571,603,323	1,441,651,092	1,485,463,838	55,186,042				1,441,651,092
14116	45-2493225	08/01/2011	LINCOLN REINSURANCE COMPANY OF VERMONT III	VT	COFW/I	AXXX	3,403,543,487	2,136,096,705	2,156,361,085	1,947,384				1,193,383,720
14147	45-3071138	10/01/2011	LINCOLN REINSURANCE COMPANY OF VERMONT IV	VT	CO/I	AXXX		1,079,841,806	1,078,960,955	40,766,842				
15854	47-4846438	10/01/2015	LINCOLN REINSURANCE COMPANY OF VERMONT VI	VT	COFW/I	XXXL	36,159,906,120	900,050,477	829,556,260	91,270,721				892,069,800
16183	82-0621129	07/01/2017	LINCOLN REINSURANCE COMPANY OF VERMONT VII	VT	COFW/I	XXXL	33,316,968,118	651,631,622	551,961,438	88,829,533				199,203,817
1288888.	Total - General Account - Unauthorized - Affiliates - U.S. - Captive						117,452,021,048	6,570,387,301	6,501,808,944	301,699,211	0	0	0	3,726,308,429
1499999.	Total - General Account - Unauthorized - Affiliates - U.S. - Total						117,452,021,048	6,570,387,301	6,501,808,944	301,699,211	0	0	0	3,726,308,429
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
00000	AA-3160057	11/09/1994	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	CO/I	FA			10,818,977	(12,049,962)				
00000	AA-3160057	07/01/2003	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	CO/I	VA			117,489,505					
00000	AA-3160057	07/01/2003	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	CO/I	VA		713,019,583	512,612,112	1,036,234,508				1,592,106,689
00000	AA-3160057	10/01/2003	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	CO/I	AXXX		256,556,183	267,208,033	5,871,293				32,785,765
00000	AA-3160057	01/01/2005	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	MCO/I	FA				19,700			8,977,594	
00000	AA-3160057	12/01/2005	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	CO/I	AXXX		1,235,130,147	1,174,641,101	32,531,377				962,603,540
00000	AA-3160057	04/01/2010	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	YRT/I	OL	6,320,290,066	73,003,595		100,510,193				
00000	AA-3160057	10/01/2011	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	OTH/I	AXXX				113,500				
00000	AA-3160057	12/31/2012	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	COFW/I	AXXX	2,760,246,910	1,557,977,183	1,503,736,648	27,415,474				1,499,075,127
00000	AA-3160057	06/30/2013	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	COFW/I	AXXX		583,989,439	524,425,157	49,162,634				583,989,439
00000	AA-3160057	10/01/2013	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	OTH/I	OL				1,652,620				
00000	AA-3160057	12/31/2014	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	COFW/I	AXXX	122,194,365	20,976,887	23,126,030	911,932				18,663
00000	AA-3160057	04/01/2015	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	YRT/I	OL	5,171,145,427	4,928,212		26,814,001				
00000	AA-3160057	10/01/2015	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	OTH/I	OL				1,028,788				
00000	AA-3160057	01/01/2018	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	COFW/I	VA		62,812	1,183,551	10,060,529				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3160057	05/21/2018	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	COFW/I	IA				2,841,715				
00000	AA-3160057	09/30/2018	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	OTH/I	OL				1,292,248				
00000	AA-3160057	11/01/2019	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	OTH/I	OL				445				
00000	AA-3160057	03/31/2020	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	COFW/I	AXXX	32,661,814,008	117,963,826		120,573,979				117,963,826
1699999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Other						47,035,690,776	4,563,607,867	4,135,241,114	1,404,984,974	0	0	8,977,594	4,788,543,049
1799999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total						47,035,690,776	4,563,607,867	4,135,241,114	1,404,984,974	0	0	8,977,594	4,788,543,049
1899999.	Total - General Account - Unauthorized - Affiliates						164,487,711,824	11,133,995,168	10,637,050,058	1,706,684,185	0	0	8,977,594	8,514,851,478
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
15641	47-2467513	01/01/2014	CLARET RE INC	VT	CO/I	ADB			13,766	(13,770)				
15641	47-2467513	01/01/2014	CLARET RE INC	VT	CO/I	DIS			10,185,765	(548,397,829)				
15641	47-2467513	01/01/2014	CLARET RE INC	VT	CO/I	OL			151,694,433	(361,964,538)				
15641	47-2467513	01/01/2014	CLARET RE INC	VT	CO/I	OL			1,654,205,122					
15641	47-2467513	01/01/2014	CLARET RE INC	VT	CO/I	OL			16,678,701					
00000	AA-9995121	01/01/2017	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	OL				65,670				
00000	AA-9995121	01/01/2018	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	OL				(104,698)				
00000	AA-9995121	01/01/2019	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	OL				(112,015)				
00000	AA-9995121	01/01/2020	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	OL				2,526,758				
00000	AA-9995121	07/01/2020	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	OL				114,750				
93580	84-0849721	07/31/2002	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	236,654,400			(1,306)			200,739,016	
1999999.	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates						236,654,400	0	1,832,777,787	(907,886,978)	0	0	200,739,016	0
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3190180	01/01/1982	CATALINA GENERAL INSURANCE LTD	BMU	YRT/I	OL	3,057,441	65,970	70,556	65,175				
00000	AA-1360182	01/01/1983	ALLIANZ S.P.A.	ITA	YRT/I	OL	5,486,748	114,780	126,126	113,860				
00000	AA-1360182	03/01/1987	ALLIANZ S.P.A.	ITA	YRT/I	OL	143,249	2,010	1,811	(10)				
00000	AA-1460080	03/01/1983	ALLIANZ SUISSE INSURANCE COMPANY	CHE	YRT/I	OL	101,552	2,002	3,343	1,753				
00000	AA-1360015	11/01/1995	ASSICURAZIONI GENERALI S.P.A.	ITA	YRT/I	OL	374,266	2,067	1,862	380				
00000	AA-3190982	10/01/2018	ATHENE LIFE RE LTD	BMU	MCO/I	IA				2,918,708			5,544,208,515	
00000	AA-1244102	01/01/1983	AXA BELGIUM	BEL	YRT/I	OL	125,158	1,935	4,335	1,620				
00000	AA-3160075	03/23/1993	BMO REINSURANCE LIMITED	BRB	YRT/I	OL	50,217	564	520	461				
00000	AA-3190180	01/01/1981	CATALINA GENERAL INSURANCE LTD	BMU	CO/I	OL	1,883,505	59,463	60,611	25,296				
00000	AA-1320142	03/17/1979	CCR RE	FRA	CO/I	OL	38,906,465	206,776	215,706	257,871				
00000	AA-1320142	03/01/1989	CCR RE	FRA	YRT/I	OL	43,568,520	358,648	410,257	312,579				
00000	AA-3194154	04/01/2005	CHUBB TEMPEST LIFE REINSURANCE	BMU	YRT/I	OL	351,066,328	253,429	126,564	937,188				
00000	AA-3194154	08/22/2005	CHUBB TEMPEST LIFE REINSURANCE	BMU	CO/I	OL	111,024,814	5,438,300	5,122,341	135,112				
00000	AA-1320035	01/01/1992	COLISEE RE	FRA	YRT/I	OL	2,224,150	60,748	58,065	56,761				
00000	98-0552832	01/01/1981	GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV	SWE	CO/I	OL	12,242,780	386,512	393,973	164,400				
00000	98-0552832	01/01/1982	GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV	SWE	YRT/I	OL	8,433,886	158,777	188,110	161,108				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1464111	01/01/1981	GLACIER REINSURANCE AG	CHE	COFW/I	OL	1,883,505	59,463	60,611	25,296				37,000
00000	AA-5420050	02/01/2020	KOREAN REINSURANCE COMPANY	KOR	YRT/I	OL	1,609,040,664	1,591,259		23,874				
00000	AA-5420050	09/01/2020	KOREAN REINSURANCE COMPANY	KOR	YRT/I	OL	7,015,476	11,376		3,349				
00000	AA-1360080	03/01/1983	LA FONDIARIA ASSICURAZIONI	ITA	YRT/I	OL	874,850	16,088	20,187	15,403				
00000	AA-1460100	01/01/1981	NEW REINSURANCE COMPANY LIMITED	CHE	CO/I	OL	3,767,009	118,926	121,223	50,583				
00000	AA-1460100	03/01/1983	NEW REINSURANCE COMPANY LIMITED	CHE	YRT/I	OL	4,060,768	76,279	90,432	77,578				
00000	AA-1320265	11/01/1995	PARTNER REINSURANCE EUROPE LIMITED, SUCCURSALE FRANCAISE	FRA	YRT/I	OL	815,183	6,599	5,859	1,285				
00000	AA-1120145	01/01/1985	QBE RE (EUROPE) LIMITED	GBR	YRT/I	OL	450,591	8,744	10,449	8,293				
00000	AA-1120743	03/01/1983	REASSURE LIMITED	GBR	YRT/I	OL	1,360,137	24,453	30,414	23,577				
00000	AA-3160046	05/05/1986	ROYAL BANK OF CANADA INSURANCE COMPANY LIMITED	BRB	YRT/I	OL	1,425,546	12,199	11,116	3,555				
00000	AA-1340015	01/01/1982	SCOR RUCKVERSICHERUNG DEUTSCHLAND AG	DEU	YRT/I	OL	23,950,878	526,342	563,584	527,772				
00000	AA-1320158	01/01/1984	SCOR SE	FRA	YRT/I	OL	850,876	15,757	19,876	15,064				
00000	AA-1320158	03/01/1987	SCOR SE	FRA	YRT/I	OL	1,602,322	16,787	14,967	2,886				
00000	AA-1320158	10/01/1999	SCOR SE	FRA	CO/I	OL	44,268,096			318,272				
00000	AA-1320158	09/01/2001	SCOR SE	FRA	CO/I	ADB	131,938,798	415,698	453,435	135,445				
00000	AA-3770192	02/15/2000	SCOTTISH ANNUITY AND LIFE INS. CO (CAYMAN) LTD	CYM	MCO/I	FA				428,669			74,542,631	
00000	AA-1440076	03/01/2001	SIRIUS INTERNATIONAL INSURANCE CORP	SWE	YRT/I	OL	6,740,197	160,418	143,100	116,809				
00000	AA-1460146	12/31/2008	SWISS REINSURANCE COMPANY LTD	CHE	CO/I	ADB	131,938,795	415,685	453,419	135,445				
00000	AA-1460146	12/31/2008	SWISS REINSURANCE COMPANY LTD	CHE	CO/I	OL	44,268,095			318,272				
00000	AA-1560160	12/01/2001	SWISS REINSURANCE COMPANY LTD, CANADIAN BRANCH - L&H	CAN	CO/I	OL		1,143,101	1,129,805	12,019				
00000	AA-1580007	10/24/1986	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	JPN	YRT/I	OL	361,692	4,134	3,723	722				
00000	AA-1581003	03/01/1989	THE GIBRALTAR LIFE INSURANCE CO., LTD	JPN	YRT/I	OL	836,695	9,574	8,643	757				
00000	AA-1580095	02/01/2020	THE TOA REINSURANCE COMPANY, LIMITED	JPN	YRT/I	OL	176,961,885	224,523		20,919				
00000	AA-3190773	01/01/2000	TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD	BMU	CO/I	OL	18,984,655	327,148	428,483	24,548				
00000	AA-3190773	01/01/2000	TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD	BMU	YRT/I	OL	5,150,531	95,446	86,630	66,063				
00000	AA-3194164	11/01/2013	UNION HAMILTON REINSURANCE LTD	BMU	CO/I	VA		122,162,082	55,713,311					
00000	AA-3191315	10/01/2002	XL BERMUDA LTD	BMU	YRT/I	OL	1,800,000	16,067	14,489	13,195				
00000	AA-1780072	10/01/2002	XL RE EUROPE SE	IRL	YRT/I	OL	27,101	374	351	383				
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						2,799,063,424	134,570,503	66,168,287	7,522,295	0	0	5,618,751,146	37,000
2199999.	Total - General Account - Unauthorized - Non-Affiliates						3,035,717,824	134,570,503	1,898,946,074	(900,364,683)	0	0	5,819,490,162	37,000
2299999.	Total - General Account - Unauthorized						167,523,429,648	11,268,565,671	12,535,996,132	806,319,502	0	0	5,828,467,756	8,514,888,478
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1460100	12/01/1970	NEW REINSURANCE COMPANY LIMITED	CHE	YRT/I	OL	46,758,615,834	314,169,940		220,807,438				
00000	AA-1460100	12/01/1986	NEW REINSURANCE COMPANY LIMITED	CHE	CO/I	OL	312,482,098	5,208,843		3,465,385				
00000	AA-3190686	09/30/2019	PARTNER REINSURANCE COMPANY LTD	BMU	MCOFW/I	XXXL		224,344,955	204,376,880	115,912,501			433,376,872	
3199999.	Total - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates						47,071,097,932	543,723,738	204,376,880	340,185,324	0	0	433,376,872	0
3299999.	Total - General Account - Certified - Non-Affiliates						47,071,097,932	543,723,738	204,376,880	340,185,324	0	0	433,376,872	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3399999.	Total - General Account - Certified						47,071,097,932	543,723,738	204,376,880	340,185,324	0	0	433,376,872	0
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						1,121,767,310,510	21,949,714,593	21,360,796,606	5,158,204,866	0	0	6,420,948,991	9,203,380,357
9199999.	Total U.S.						1,024,861,458,378	16,707,812,485	16,955,010,325	3,405,512,273	0	0	359,843,379	4,414,800,308
9299999.	Total Non-U.S.						96,905,852,132	5,241,902,108	4,405,786,281	1,752,692,593	0	0	6,061,105,612	4,788,580,049
9999999.	Total						1,121,767,310,510	21,949,714,593	21,360,796,606	5,158,204,866	0	0	6,420,948,991	9,203,380,357

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Other													
65676	35-0472300	.09/01/1979	THE LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	OTH/I	LTDI	154,809		8,110,533				
0299999.	Total - General Account - Authorized - Affiliates - U.S. - Other						154,809	0	8,110,533	0	0	0	0
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total						154,809	0	8,110,533	0	0	0	0
0799999.	Total - General Account - Authorized - Affiliates						154,809	0	8,110,533	0	0	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
00000	AA-9995055	.07/01/1985	AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE	ME	OTH/G	LTDI			66,844				
00000	AA-9995055	.02/01/1986	AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE	ME	OTH/G	LTDI			45,181				
80659	82-4533188	.04/01/1983	CANADA LIFE ASSURANCE CO USB	MI	OTH/I	LTDI	487	157	3,574,771				
68276	48-1024691	.12/15/1961	EMPLOYERS REASSURANCE CORPORATION	KS	OTH/I	LTDI	2,083,220		46,682,414				
62944	13-5570651	.07/01/1986	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY	NY	OTH/I	LTDI	72,566	18,157	46,336,412				
69140	04-1867050	.01/01/1996	FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO	MA	SS/G	A			4,585				
86258	13-2572994	.03/01/1995	GENERAL RE LIFE CORPORATION	CT	QA/G	A			176,441				
86258	13-2572994	.01/01/1997	GENERAL RE LIFE CORPORATION	CT	QA/I	LTC	2,354,513	816,729	78,255,176				
86258	13-2572994	.10/01/2005	GENERAL RE LIFE CORPORATION	CT	OTH/I	LTDI	11,202						
70815	06-0838648	.10/01/2001	HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY	CT	OTH/G	LTDI			38,365				
65056	38-1659835	.04/01/1983	JACKSON NATIONAL LIFE INSURANCE CO	MI	OTH/I	LTDI	851	357	9,699,609				
65056	38-1659835	.10/01/1992	JACKSON NATIONAL LIFE INSURANCE CO	MI	OTH/I	OH	183,940	16,152	1,933,920				
65978	13-5581829	.10/31/1999	METROPOLITAN LIFE INSURANCE COMPANY	NY	OTH/I	LTDI	9,055,658	1,249,260	274,224,645				
66346	58-0828824	.10/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA	OTH/G	LTDI			19,032,324				
19445	25-0687550	.03/31/2000	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA	OTH/I	OH			6,025,877				
66915	13-5582869	.06/01/2001	NEW YORK LIFE INSURANCE COMPANY	NY	QA/G	LTDI			11,194,484				
67466	95-1079000	.04/01/1983	PACIFIC LIFE INSURANCE COMPANY	NE	OTH/I	LTDI	328	157	3,574,770				
67598	04-1768571	.05/01/1991	PAUL REVERE LIFE INSURANCE COMPANY	MA	OTH/I	LTDI	354,127		9,641,916				
93572	43-1235868	.01/01/1986	RGA REINSURANCE COMPANY	MO	OTH/G	LTDI			15,483				
93572	43-1235868	.05/01/1989	RGA REINSURANCE COMPANY	MO	OTH/G	LTDI			1,080,276				
93572	43-1235868	.09/01/2010	RGA REINSURANCE COMPANY	MO	OTH/G	LTDI			18,802,349				
97071	13-3126819	.01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	OTH/G	A	759,396						
82627	06-0839705	.01/01/1970	SWISS RE LIFE & HEALTH AMERICA INC	MO	OTH/I	LTDI	534,684		13,812,699				
82627	06-0839705	.12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	QA/G	A	8		1,680,680				
82627	06-0839705	.12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	QA/I	A	4,071,270		17,643,695				
82627	06-0839705	.12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	QA/I	LTDI	511						
82627	06-0839705	.12/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO	QA/I	OH	57,289		70,737				
82627	06-0839705	.01/01/2019	SWISS RE LIFE & HEALTH AMERICA INC	MO	OTH/G	LTDI	19,762,179		37,308,901				
62596	31-0252460	.06/01/1990	UNION FIDELITY LIFE INSURANCE COMPANY	KS	OTH/G	OH	5,408		1,238				
62596	31-0252460	.06/01/1990	UNION FIDELITY LIFE INSURANCE COMPANY	KS	OTH/I	OH	4,109		13,656				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						39,311,746	2,100,969	600,937,448	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates						39,311,746	2,100,969	600,937,448	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1199999.	Total - General Account - Authorized						39,466,555	2,100,969	609,047,981	0	0	0	0
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
00000.	AA-3160057.	.12/31/1990	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	OTH/I	LTDI	2,637,963	302,155	93,373,108				102,465,325
00000.	AA-3160057.	.12/31/1991	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	BRB	OTH/I	LTDI	3,553,922	812,282	243,400,719				341,676,071
1699999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Other						6,191,885	1,114,437	336,773,827	0	0	0	444,141,396
1799999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total						6,191,885	1,114,437	336,773,827	0	0	0	444,141,396
1899999.	Total - General Account - Unauthorized - Affiliates						6,191,885	1,114,437	336,773,827	0	0	0	444,141,396
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
00000.	AA-9995121.	.01/01/2017	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	A	90,162						
00000.	AA-9995121.	.01/01/2018	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	A	(38,074)						
00000.	AA-9995121.	.01/01/2019	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	A	(7,960)						
00000.	AA-9995121.	.01/01/2020	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	A	839,990						
00000.	AA-9995121.	.07/01/2020	GUY CARPENTER & CO INC TREATY REINS PROGRAM	PA	CAT/G	A	38,250						
1999999.	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates						922,368	0	0	0	0	0	0
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000.	AA-1320158.	.04/01/2000	SCOR SE	FRA	SS/I	OH	3,913		46,434				
00000.	AA-1320158.	.11/05/2001	SCOR SE	FRA	SS/I	A	442,323		1,103,140				
00000.	AA-1460146.	.12/31/2008	SWISS REINSURANCE COMPANY LTD	CHE	SS/I	A	442,323		1,103,140				
00000.	AA-1460146.	.12/31/2008	SWISS REINSURANCE COMPANY LTD	CHE	SS/I	OH	3,913		46,434				
00000.	AA-1460146.	.01/01/2013	SWISS REINSURANCE COMPANY LTD	CHE	QA/I	LTDI	3,551,708	264	110,594,298				104,792,760
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						4,444,180	264	112,893,446	0	0	0	104,792,760
2199999.	Total - General Account - Unauthorized - Non-Affiliates						5,366,548	264	112,893,446	0	0	0	104,792,760
2299999.	Total - General Account - Unauthorized						11,558,433	1,114,701	449,667,273	0	0	0	548,934,156
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						51,024,988	3,215,670	1,058,715,254	0	0	0	548,934,156
9199999.	Total - U.S.						40,388,923	2,100,969	609,047,981	0	0	0	0
9299999.	Total - Non-U.S.						10,636,065	1,114,701	449,667,273	0	0	0	548,934,156
9999999.	Total						51,024,988	3,215,670	1,058,715,254	0	0	0	548,934,156

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Life and Annuity - Affiliates - U.S. - Other														
13028	26-0629864.	.10/01/2007	LINCOLN REINSURANCE COMPANY OF SOUTH CAROLINA	361,115,599	746,793	757,442	362,619,834			558,590,523			2,086,888	362,619,834
13693	27-0219307.	.12/31/2009	LINCOLN REINSURANCE COMPANY OF VERMONT I	1,441,651,092	11,128,500	618,858	1,453,398,450			6,200,000	1,441,651,092	(3,198,555)	5,644,880	1,450,297,417
14116	45-2493225.	.08/01/2011	LINCOLN REINSURANCE COMPANY OF VERMONT III	2,136,096,705	12,282,140	408,039	2,148,786,884	942,712,984	0001	10,000,000	1,193,383,720		3,833,962	2,148,786,884
14147	45-3071138.	.10/01/2011	LINCOLN REINSURANCE COMPANY OF VERMONT IV	1,079,841,806	1,631,479	1,655,198	1,083,128,483	954,250,000	0002	135,202,704			3,400,535	1,083,128,483
15854	47-4846438.	.10/01/2015	LINCOLN REINSURANCE COMPANY OF VERMONT VI	900,050,477	7,100,000	487,873	907,638,350			11,962,507	892,069,800		9,382,859	907,638,350
16183	82-0621129.	.07/01/2017	LINCOLN REINSURANCE COMPANY OF VERMONT VII	651,631,622	7,350,000	419,073	659,400,695				199,203,817	452,427,805	7,511,707	659,143,329
0299999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Other			6,570,387,301	40,238,912	4,346,483	6,614,972,696	1,896,962,984	XXX	721,955,734	3,726,308,429	449,229,250	31,860,831	6,611,614,297
0399999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Total			6,570,387,301	40,238,912	4,346,483	6,614,972,696	1,896,962,984	XXX	721,955,734	3,726,308,429	449,229,250	31,860,831	6,611,614,297
General Account - Life and Annuity - Affiliates - Non-U.S. - Other														
00000	AA-3160057	.07/01/2003	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	713,019,583	2,269,329		715,288,912			2,206,917,369	1,592,106,689		90,100,975	715,288,912
00000	AA-3160057	.10/01/2003	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	256,556,183		24,954,956	281,511,139			247,585,592	32,785,765		1,139,782	281,511,139
00000	AA-3160057	.12/01/2005	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	1,235,130,147		165,191,889	1,400,322,036			436,374,927	962,603,540		1,412,125	1,400,322,036
00000	AA-3160057	.03/31/2009	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	73,003,595	20,150,012		93,153,607			93,153,607				93,153,607
00000	AA-3160057	.12/31/2012	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	1,557,977,183	800,000	252,576	1,559,029,759			59,702,056	1,499,075,127		6,537,356	1,559,029,759
00000	AA-3160057	.06/30/2013	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	583,989,439			583,989,439				583,989,439		11,988,970	583,989,439
00000	AA-3160057	.12/31/2014	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	20,976,887	22,000		20,998,887	1,000	0019	20,979,224	18,663			20,998,887
00000	AA-3160057	.04/01/2015	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	4,928,212	16,404,666		21,332,878			21,332,878				21,332,878
00000	AA-3160057	.01/01/2018	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	62,812			62,812			633,519			951,462	62,812
00000	AA-3160057	.03/31/2020	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	117,963,826		5,760,636	123,724,462				117,963,826		8,964,799	123,724,462
0599999.	Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Other			4,563,607,867	39,646,007	196,160,057	4,799,413,931	1,000	XXX	3,086,679,172	4,788,543,049	0	121,095,469	4,799,413,931
0699999.	Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Total			4,563,607,867	39,646,007	196,160,057	4,799,413,931	1,000	XXX	3,086,679,172	4,788,543,049	0	121,095,469	4,799,413,931
0799999.	Total - General Account - Life and Annuity - Affiliates			11,133,995,168	79,884,919	200,506,540	11,414,386,627	1,896,963,984	XXX	3,808,634,906	8,514,851,478	449,229,250	152,956,300	11,411,028,228
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3190180	.01/01/1982	CATALINE GENERAL INSURANCE LTD	65,970	8,122		74,092	94,622	0003					74,092
00000	AA-1360182	.01/01/1983	ALLIANZ S.P.A.	114,780	25,745		140,525	190,000	0004					140,525
00000	AA-1360182	.01/01/1986	ALLIANZ S.P.A.	2,010	201		2,211	-				2,211		2,211
00000	AA-1460080	.03/01/1983	ALLIANZ SUISSE INSURANCE COMPANY	2,002			2,002							0
00000	AA-1360015	.11/01/1995	ASSICURAZIONI GENERALI S.P.A.	2,067	280,331		282,398	2,050	0005			280,348		282,398
00000	AA-1244102	.03/01/1983	AXA BELGIUM	1,935			1,935	8,112	0006					1,935
00000	AA-3160075	.12/27/1985	BMO REINSURANCE LIMITED	564	94		658	704	0007					658
00000	AA-3190180	.01/01/1981	CATALINA GENERAL INSURANCE LTD	59,463	21,152	3,806	84,421	61,511	0008				24,284	84,421
00000	AA-1320142	.03/01/1989	CCR RE	565,424	144,804		710,228	945,528	0009					710,228
00000	AA-3194154	.04/01/2005	CHUBB TEMPEST LIFE REINSURANCE	253,429	115,000		368,429	811,700	0010					368,429
00000	AA-3194154	.08/22/2005	CHUBB TEMPEST LIFE REINSURANCE	5,438,300			5,438,300	5,438,300	0010			(5,438,300)		0
00000	AA-1320035	.01/01/1992	COLISEE RE	60,748			60,748	78,856	0011					60,748
00000	98-0552832.	.01/01/1981	GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV	386,512	137,435	24,740	548,687	270,171	0012			120,686	157,830	548,687
00000	98-0552832.	.01/01/1982	GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV	158,777	38,676		197,453	292,284	0013					197,453

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
00000	AA-1464111	.01/01/1981	GLACIER REINSURANCE AG	59,463	14,721	2,739	76,923	-			37,000	21,866	18,057	76,923
00000	AA-5420050	.09/01/2020	KOREAN REINSURANCE COMPANY	11,376			11,376	11,376	0014					11,376
00000	AA-5420050	.02/01/2020	KOREAN REINSURANCE COMPANY	1,591,259			1,591,259	1,540,624	0014					1,540,624
00000	AA-1360080	.03/01/1983	LA FONDIARIA ASSICURAZIONI	16,088	4,946		21,034							0
00000	AA-1460100	.01/01/1981	NEW REINSURANCE COMPANY LIMITED	118,926	29,439	5,481	153,846	83,132	0015			34,606	36,108	153,846
00000	AA-1460100	.03/01/1983	NEW REINSURANCE COMPANY LIMITED	76,279	16,760		93,039	140,134	0016					93,039
00000	AA-1320265	.11/01/1995	PARTNER REINSURANCE EUROPE LIMITED, SUCCURSALE FRANCAISE	6,599	830		7,429	826,231	0017					7,429
00000	AA-1120145	.01/01/1985	QBE RE (EUROPE) LIMITED	8,744	3,923		12,667	17,750	0018					12,667
00000	AA-1120743	.03/01/1983	REASSURE LIMITED	24,453	7,301		31,754	73,765	0020					31,754
00000	AA-3160046	.05/05/1986	ROYAL BANK OF CANADA INSURANCE COMPANY LIMITED	12,199	1,635	(65)	13,769	37,002	0021				(3,210)	13,769
00000	AA-1320158	.09/01/2001	SCOR RUCKVERSICHERUNG DEUTSCHLAND AG	526,342	54,674		581,016	700,000	0022					581,016
00000	AA-1320158	.01/01/1984	SCOR SE	15,757	4,946		20,703	37,978	0023					20,703
00000	AA-1340015	.09/01/2001	SCOR SE	432,485	75,775	11,708	519,968	15,502	0024			428,628	75,838	519,968
00000	AA-1440076	.03/01/2001	SIRIUS INTERNATIONAL INSURANCE CORP	160,418			160,418	175,534	0025					160,418
00000	AA-1460146	.12/31/2008	SWISS REINSURANCE COMPANY LTD	415,685	73,598	11,708	500,991	393,773	0026			31,377	75,841	500,991
00000	AA-1560160	.12/01/2001	SWISS REINSURANCE COMPANY LTD, CANADIAN BRANCH - L&H	1,143,101	12,641		1,155,742	2,172,128	0027					1,155,742
00000	AA-1580007	.09/26/1980	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	4,134	480		4,614	-				4,614		4,614
00000	AA-1581003	.07/01/1998	THE GIBRALTAR LIFE INSURANCE CO., LTD	9,574	163,691		173,265	11,486	0028			161,779		173,265
00000	AA-1580095	.02/01/2020	THE TOA REINSURANCE COMPANY, LIMITED	224,523	24,478		249,001	224,000	0029					224,000
00000	AA-3190773	.01/01/2000	TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD	327,148			327,148	515,211	0030					327,148
00000	AA-3190773	.01/01/2000	TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD	95,446			95,446	95,446	0030					95,446
00000	AA-3194164	.11/01/2013	UNION HAMILTON REINSURANCE LTD	122,162,082			122,162,082			286,464,072				122,162,082
00000	AA-3191315	.10/01/2002	XL BERMUDA LTD	16,067			16,067	25,000	0031					16,067
00000	AA-1780072	.03/01/1983	XL RE EUROPE SE	374			374							0
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates			134,570,503	1,261,398	60,117	135,892,018	15,289,910	XXX	286,464,072	37,000	(4,352,185)	384,748	130,354,672
1099999.	Total - General Account - Life and Annuity - Non-Affiliates			134,570,503	1,261,398	60,117	135,892,018	15,289,910	XXX	286,464,072	37,000	(4,352,185)	384,748	130,354,672
1199999.	Total - General Account - Life and Annuity			11,268,565,671	81,146,317	200,566,657	11,550,278,645	1,912,253,894	XXX	4,095,098,978	8,514,888,478	444,877,065	153,341,048	11,541,382,900
General Account - Accident and Health - Affiliates - Non-U.S. - Other														
00000	AA-3160057	.12/31/1990	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	93,675,263	2,501,865		96,177,128				102,465,325		127,490	96,177,128
00000	AA-3160057	.12/31/1991	LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED	244,213,001			244,213,001				341,676,071			244,213,001
1699999.	Total - General Account - Accident and Health - Affiliates - Non-U.S. - Other			337,888,264	2,501,865	0	340,390,129	0	XXX	0	444,141,396	0	127,490	340,390,129
1799999.	Total - General Account - Accident and Health - Affiliates - Non-U.S. - Total			337,888,264	2,501,865	0	340,390,129	0	XXX	0	444,141,396	0	127,490	340,390,129
1899999.	Total - General Account - Accident and Health - Affiliates			337,888,264	2,501,865	0	340,390,129	0	XXX	0	444,141,396	0	127,490	340,390,129
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	2,160	(118)	2,042					2,042		2,042
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	4,321	(236)	4,085					4,085		4,085
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	1,728	(94)	1,634					1,634		1,634
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	2,593	(142)	2,451					2,452		2,451

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5 + 6 + 7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
00000	AA-1123000	.09/01/1993	LLOYD'S OF LONDON	-	15,928	(1,691)	14,237					14,238		14,237
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	8,642	(472)	8,170					8,170		8,170
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	3,026	(165)	2,861					2,861		2,861
00000	AA-1123000	.09/01/1993	LLOYD'S OF LONDON	-	39,824	(4,227)	35,597					35,597		35,597
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	2,160	(118)	2,042					2,042		2,042
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	2,160	(118)	2,042					2,042		2,042
00000	AA-1123000	.09/01/1993	LLOYD'S OF LONDON	-	27,877	(2,959)	24,918					24,918		24,918
00000	AA-1123000	.09/01/1993	LLOYD'S OF LONDON	-	8,396	(869)	7,527					7,527		7,527
00000	AA-1123000	.09/01/1993	LLOYD'S OF LONDON	-	13,075	(1,432)	11,643					11,643		11,643
00000	AA-1123000	.09/01/1993	LLOYD'S OF LONDON	-	11,949	(1,268)	10,681					10,681		10,681
00000	AA-1123000	.09/01/1992	LLOYD'S OF LONDON	-	2,160	(118)	2,042					2,042		2,042
00000	AA-1320158	.11/05/2001	SCOR SE	1,149,574	101,750	27,409	1,278,733	1,850,829	0032				138,559	1,278,733
00000	AA-1460146	.01/01/2013	SWISS REINSURANCE COMPANY LTD	111,744,136	12,628,742	261,079	124,633,957	17,680,278	0033		104,792,760		3,719,213	124,633,957
2099999.	Total - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates			112,893,710	12,876,491	274,461	126,044,662	19,531,107	XXX	0	104,792,760	131,974	3,857,772	126,044,662
2199999.	Total - General Account - Accident and Health - Non-Affiliates			112,893,710	12,876,491	274,461	126,044,662	19,531,107	XXX	0	104,792,760	131,974	3,857,772	126,044,662
2299999.	Total - General Account - Accident and Health			450,781,974	15,378,356	274,461	466,434,791	19,531,107	XXX	0	548,934,156	131,974	3,985,262	466,434,791
2399999.	Total - General Account			11,719,347,645	96,524,673	200,841,118	12,016,713,436	1,931,785,001	XXX	4,095,098,978	9,063,822,634	445,009,039	157,326,310	12,007,817,691
3599999.	Total - U.S.			6,570,387,301	40,238,912	4,346,483	6,614,972,696	1,896,962,984	XXX	721,955,734	3,726,308,429	449,229,250	31,860,831	6,611,614,297
3699999.	Total - Non-U.S.			5,148,960,344	56,285,761	196,494,635	5,401,740,740	34,822,017	XXX	3,373,143,244	5,337,514,205	(4,220,211)	125,465,479	5,396,203,394
9999999.	Total			11,719,347,645	96,524,673	200,841,118	12,016,713,436	1,931,785,001	XXX	4,095,098,978	9,063,822,634	445,009,039	157,326,310	12,007,817,691

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026003780	DEUTSCHE BANK, A.G.	942,712,984
0002	1	026007993	UBS AG, STAMFORD BRANCH	954,250,000
0003	1	021000089	CITIBANK NA	94,622
0004	1	026008536	UNICREDITO ITALIANO SPA, NY BRANCH	190,000
0005	1	021000089	CITIBANK NA	2,050
0006	1	021000089	CITIBANK NA	8,112
0007	1	000131442	BANK OF MONTREAL	704
0008	1	021000089	CITIBANK NA	61,511
0009	1	026009920	NATIXIS	945,528
0010	1	121000248	WELLS FARGO BANK NA	6,250,000
0011	1	026002574	BARCLAYS BANK PLC	78,856
0012	1	026010841	SVENSKA HANDELSBANKEN AB (publ)	270,171
0013	1	021000089	CITIBANK NA	292,284
0014	1	026013343	KOOKMIN BANK	1,552,000
0015	1	021000089	CITIBANK NA	83,132
0016	1	021000089	CITIBANK NA	140,134
0017	1	026002574	BARCLAYS BANK PLC	826,231
0018	1	021000089	CITIBANK NA	17,750
0019	2	026009593	Bank of America, N.A.	87
0019	2	021000021	JP Morgan Chase Bank, N.A.	87
0019	2	121000248	Wells Fargo Bank, National Association	87
0019	2	026007689	BNP Paribas	73
0019	2	021000089	Citibank, N.A.	73
0019	2	026009179	Credit Suisse AG New York Branch	73
0019	2	020161231	Deutsche Bank AG New York Branch	73
0019	2	026014601	Goldman Sachs Bank USA	73
0019	2	021001088	HSBC Bank USA, N.A.	73
0019	2	011000028	State Street Bank and Trust Company	73
0019	2	026002574	Barclays Bank PLC	40
0019	2	043000096	PNC Bank, National Association	40
0019	2	071000152	The Northern Trust Company	40
0019	2	091000022	U.S. Bank National Association	40
0019	2	011500120	Citizens Bank, N.A.	34
0019	2	021000018	The Bank of New York Mellon	34

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
		0020		1	021001088		HSBC BANK USA, N.A.							73,765
		0021		1	026004093		ROYAL BANK OF CANADA							37,002
		0022		1	026009920		NATIXIS							700,000
		0023		1	026009920		NATIXIS							37,978
		0024		1	026003780		DEUTSCHE BANK, A.G.							15,502
		0025		1	021000089		CITIBANK NA							175,534
		0026		3	026009027		COMMONWEALTH BANK OF AUSTRALIA							393,773
		0027		1	021000089		CITIBANK NA							2,172,128
		0028		1	026004307		MIZUHO BANK, LTD.,NEW YORK BRANCH							11,486
		0029		1	026009632		MUFG BANK, LTD							224,000
		0030		1	021000089		CITIBANK, N.A.							610,657
		0031		1	026009632		MUFG Bank ,Ltd							25,000
		0032		1	026003780		DEUTSCHE BANK, A.G.							1,850,829
		0033		3	021000089		CITIBANK NA							17,680,278

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating 1 thru 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
General Account-Life & Annuity - Non-Affiliates - Non-U.S. Non-Affiliates																									
00000.....	AA-1460100...	12/01/1970	NEW REINSURANCE COMPANY LIMITED.....	CHE..	2	10/24/2018	.....0.1	..314,127,443	54,564,401	.....	..368,691,844	.....	..368,691,844	36,869,184	.....	.....	.....	36,873,584	.....	.....	36,873,584	.....0.1	.....1.0	368,691,844	0
00000.....	AA-1460100...	12/01/1986	NEW REINSURANCE COMPANY LIMITED.....	CHE..	2	10/24/2018	.....0.1	5,208,843	642,132	.....	5,850,975	.....	5,850,975	585,098	.....	.....	.....	585,098	.....	.....	585,098	.....0.1	.....1.0	5,850,975	0
00000.....	AA-3190686...	09/30/2019	PARTNER REINSURANCE COMPANY LTD.....	BMU.	3	08/12/2019	.....0.2	..224,344,955	1,824,893	.....	..226,169,848	.....	..226,169,848	45,233,970	.....	.....	.....	45,794,449	.....	.....	45,794,449	.....0.2	.....1.0	226,169,848	0
0999999.	Total General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates.....							..543,681,241	57,031,426	0	..600,712,667	0	..600,712,667	82,688,252	0	0	.....XXX.....	83,253,131	0	0	83,253,131	.....XXX.....	.....XXX.....	600,712,667	0
1099999.	Total General Account - Life and Annuity - Non-Affiliates.....							..543,681,241	57,031,426	0	..600,712,667	0	..600,712,667	82,688,252	0	0	.....XXX.....	83,253,131	0	0	83,253,131	.....XXX.....	.....XXX.....	600,712,667	0
1199999.	Total General Account - Total Life and Annuity.....							..543,681,241	57,031,426	0	..600,712,667	0	..600,712,667	82,688,252	0	0	.....XXX.....	83,253,131	0	0	83,253,131	.....XXX.....	.....XXX.....	600,712,667	0
2399999.	Total General Account.....							..543,681,241	57,031,426	0	..600,712,667	0	..600,712,667	82,688,252	0	0	.....XXX.....	83,253,131	0	0	83,253,131	.....XXX.....	.....XXX.....	600,712,667	0
3699999.	Total Non-U.S.....							..543,681,241	57,031,426	0	..600,712,667	0	..600,712,667	82,688,252	0	0	.....XXX.....	83,253,131	0	0	83,253,131	.....XXX.....	.....XXX.....	600,712,667	0
9999999.	Total.....							..543,681,241	57,031,426	0	..600,712,667	0	..600,712,667	82,688,252	0	0	.....XXX.....	83,253,131	0	0	83,253,131	.....XXX.....	.....XXX.....	600,712,667	0

SCHEDULE S - PART 6

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

		1 2020	2 2019	3 2018	4 2017	5 2016
A.	**OPERATIONS ITEMS**					
1.	Premiums and annuity considerations for life and accident and health contracts	5,209,230	5,488,597	4,828,458	4,134,415	3,597,371
2.	Commissions and reinsurance expense allowances	507,329	342,618	441,605	367,839	374,134
3.	Contract claims	4,151,014	3,618,128	3,366,360	2,954,925	2,810,190
4.	Surrender benefits and withdrawals for life contracts	1,134,610	1,450,831	614,293	210,364	225,909
5.	Dividends to policyholders and refunds to members	15	15	16	17	18
6.	Reserve adjustments on reinsurance ceded	(995,813)	(1,363,706)	(674,867)	(22,668)	(51,184)
7.	Increase in aggregate reserves for life and accident and health contracts	534,053	(54,624)	2,173,667	(102,633)	(590,967)
B.	**BALANCE SHEET ITEMS**					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	316,944	388,922	407,065	399,111	403,129
9.	Aggregate reserves for life and accident and health contracts	23,010,844	22,477,503	22,532,078,095	20,358,155	20,087,772
10.	Liability for deposit-type contracts	801	90	139	200	272
11.	Contract claims unpaid	823,380	677,283	699,231	623,588	656,058
12.	Amounts recoverable on reinsurance	55,525	47,345	81,264	71,973	64,482
13.	Experience rating refunds due or unpaid	(304)	34,832	40,009	42,063	32,144
14.	Policyholders' dividends and refunds to members (not included in Line 10)		(164)	837	949	1,087
15.	Commissions and reinsurance expense allowances due	6,250	19,263	43,541	45,729	44,385
16.	Unauthorized reinsurance offset	8,896	8,896	181	40	554
17.	Offset for reinsurance with certified reinsurers					
C.	**UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
18.	Funds deposited by and withheld from (F)	9,063,823	7,518,040	6,803,617	6,182,092	5,437,521
19.	Letters of credit (L)	1,931,785	2,074,787	3,171,925	2,594,807	3,542,654
20.	Trust agreements (T)	4,095,099	5,769,831	4,979,439	5,057,688	4,880,283
21.	Other (O)	445,009	420,097	331,161	186,312	1,502
D.	**REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
22.	Multiple beneficiary trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)	83,253,131	43,901,526			
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	114,733,927,167	65,766,740	114,799,693,907
2.	Reinsurance (Line 16)	4,789,542,339	(4,789,542,339)	0
3.	Premiums and considerations (Line 15)	480,795,159	316,943,721	797,738,880
4.	Net credit for ceded reinsurance	XXX	18,814,189,941	18,814,189,941
5.	All other admitted assets (balance)	3,511,584,562	7,164,831	3,518,749,393
6.	Total assets excluding Separate Accounts (Line 26)	123,515,849,227	14,414,522,894	137,930,372,121
7.	Separate Account assets (Line 27)	171,466,339,031		171,466,339,031
8.	Total assets (Line 28)	294,982,188,258	14,414,522,894	309,396,711,152
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	95,298,306,354	23,012,888,474	118,311,194,828
10.	Liability for deposit-type contracts (Line 3)	917,687,447	801,409	918,488,856
11.	Claim reserves (Line 4)	1,272,673,143	823,379,777	2,096,052,920
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	35,244,414		35,244,414
13.	Premium & annuity considerations received in advance (Line 8)	13,722,440	544,779	14,267,219
14.	Other contract liabilities (Line 9)	38,881,540	18,324,006	57,205,546
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	8,895,745	(8,895,745)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	9,063,822,634	(9,063,822,634)	0
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			0
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	8,363,189,872	(368,697,172)	7,994,492,700
20.	Total liabilities excluding Separate Accounts (Line 26)	115,012,423,589	14,414,522,894	129,426,946,483
21.	Separate Account liabilities (Line 27)	171,466,329,724		171,466,329,724
22.	Total liabilities (Line 28)	286,478,753,313	14,414,522,894	300,893,276,207
23.	Capital & surplus (Line 38)	8,503,434,945	XXX	8,503,434,945
24.	Total liabilities, capital & surplus (Line 39)	294,982,188,258	14,414,522,894	309,396,711,152
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	23,012,888,474		
26.	Claim reserves	823,379,777		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	544,779		
29.	Liability for deposit-type contracts	801,409		
30.	Other contract liabilities	18,324,006		
31.	Reinsurance ceded assets	4,789,542,339		
32.	Other ceded reinsurance recoverables	(72,931,571)		
33.	Total ceded reinsurance recoverables	28,572,549,213		
34.	Premiums and considerations	316,943,721		
35.	Reinsurance in unauthorized companies	8,895,745		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	9,063,822,634		
37.	Reinsurance with certified reinsurers	0		
38.	Funds held under reinsurance treaties with certified reinsurers	0		
39.	Other ceded reinsurance payables/offsets	368,697,172		
40.	Total ceded reinsurance payables/offsets	9,758,359,272		
41.	Total net credit for ceded reinsurance	18,814,189,941		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L	61,748,691	205,627,146	18,189,364		285,565,201	
2. Alaska AK	L	10,509,017	26,856,157	1,746,641		39,111,815	
3. Arizona AZ	L	102,241,650	330,600,742	17,335,012		450,177,404	
4. Arkansas AR	L	41,734,039	78,508,995	22,615,824		142,858,858	
5. California CA	L	739,503,591	1,346,983,428	93,105,284		2,179,592,303	
6. Colorado CO	L	105,101,681	263,764,069	23,169,595		392,035,345	
7. Connecticut CT	L	135,636,446	201,589,646	14,086,616		351,312,708	
8. Delaware DE	L	112,196,876	518,231,648	2,882,185		633,310,709	
9. District of Columbia DC	L	19,411,735	56,245,332	3,917,896		79,574,963	
10. Florida FL	L	497,394,462	1,295,318,626	86,823,537		1,879,536,625	
11. Georgia GA	L	169,103,211	315,330,011	40,042,441		524,475,663	
12. Hawaii HI	L	37,270,840	79,040,242	494,308		116,805,390	
13. Idaho ID	L	20,126,943	45,579,994	4,339,735		70,046,672	
14. Illinois IL	L	340,385,157	572,217,847	63,801,554		976,404,558	
15. Indiana IN	L	104,362,323	436,909,192	30,388,898		571,660,413	
16. Iowa IA	L	78,544,046	172,697,470	15,405,852		266,647,368	
17. Kansas KS	L	53,182,764	137,958,632	11,592,463		202,733,859	
18. Kentucky KY	L	69,553,817	330,194,836	21,100,156		420,848,809	
19. Louisiana LA	L	77,998,533	310,620,468	22,213,075		410,832,076	
20. Maine ME	L	19,386,589	142,830,783	4,719,222		166,936,594	
21. Maryland MD	L	149,408,417	398,420,528	39,395,833		587,224,778	
22. Massachusetts MA	L	176,002,276	402,825,254	25,848,292		604,675,822	
23. Michigan MI	L	273,037,960	428,715,466	49,379,824		751,133,250	
24. Minnesota MN	L	513,012,549	356,718,665	32,899,783		902,630,997	
25. Mississippi MS	L	35,777,139	104,802,297	17,223,455		157,802,891	
26. Missouri MO	L	128,361,915	263,760,652	21,638,200		413,760,767	
27. Montana MT	L	15,899,700	38,239,621	2,324,628		56,463,949	
28. Nebraska NE	L	40,532,822	91,979,342	11,866,278		144,378,442	
29. Nevada NV	L	43,556,808	102,414,437	3,499,513		149,470,758	
30. New Hampshire NH	L	29,512,691	628,056,371	4,458,243		662,027,305	
31. New Jersey NJ	L	303,732,293	821,065,947	14,542,258		1,139,340,498	
32. New Mexico NM	L	18,634,890	48,785,662	3,273,189		70,693,741	
33. New York NY	N	129,844,046	100,480,320	5,492,312		235,816,678	
34. North Carolina NC	L	260,070,506	478,857,817	51,238,104		790,166,427	
35. North Dakota ND	L	23,770,710	30,649,500	5,861,622		60,281,832	
36. Ohio OH	L	241,352,898	629,713,461	69,544,268		940,610,627	
37. Oklahoma OK	L	57,520,429	95,268,716	11,460,720		164,249,865	
38. Oregon OR	L	52,164,728	124,562,210	16,013,768		192,740,706	
39. Pennsylvania PA	L	332,699,226	1,162,620,438	61,008,254		1,556,327,918	
40. Rhode Island RI	L	20,312,396	52,145,583	1,319,610		73,777,589	
41. South Carolina SC	L	88,865,292	292,935,433	15,723,101		397,523,826	
42. South Dakota SD	L	43,480,828	27,077,104	2,018,182		72,576,114	
43. Tennessee TN	L	115,917,056	244,489,862	42,479,096		402,886,014	
44. Texas TX	L	508,823,833	1,155,745,282	147,010,484		1,811,579,599	
45. Utah UT	L	75,464,583	105,575,038	24,688,958		205,728,579	
46. Vermont VT	L	10,140,281	26,430,198	3,580,578		40,151,057	
47. Virginia VA	L	164,245,262	465,470,370	28,859,329		658,574,961	
48. Washington WA	L	86,571,340	350,229,287	18,206,732		455,007,359	
49. West Virginia WV	L	16,242,576	35,129,178	5,730,114		57,101,868	
50. Wisconsin WI	L	99,191,757	346,397,662	26,656,895		472,246,314	
51. Wyoming WY	L	12,790,737	33,853,794	1,985,937		48,630,468	
52. American Samoa AS	N					0	
53. Guam GU	L	3,152,095	1,246,166	51,042		4,449,303	
54. Puerto Rico PR	L	36,382,035	61,440,743	241,889		98,064,667	
55. US Virgin Islands VI	L	877,205	150,372	3,941		1,031,518	
56. Northern Mariana Islands MP	L	100,549		1,235		101,784	
57. Canada CAN	N	1,182,844	7,524	1,068,920		2,259,288	
58. Aggregate Other Alien OT	XXX	57,817,007	464,908	64,763	0	58,346,678	0
59. Subtotal	XXX	6,961,842,090	16,373,830,472	1,264,629,008	0	24,600,301,570	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	17,242,048	7,660			17,249,708	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	8,677,537	300	1,809,277		10,487,114	
94. Aggregate other amounts not allocable by State	XXX	126,754	0	0	0	126,754	0
95. Totals (Direct Business)	XXX	6,987,888,429	16,373,838,432	1,266,438,285	0	24,628,165,146	0
96. Plus reinsurance assumed	XXX	1,802,198,210	236,341,900	1,510,475,124		3,549,015,234	
97. Totals (All Business)	XXX	8,790,086,639	16,610,180,332	2,776,913,409	0	28,177,180,380	0
98. Less reinsurance ceded	XXX	3,893,510,198	1,329,399,439	49,011,262		5,271,920,899	
99. Totals (All Business) less reinsurance ceded (c)	XXX	4,896,576,441	15,280,780,893	(c) 2,727,902,147	0	22,905,259,481	0
DETAILS OF WRITE-INS							
58001. Other foreign countries	XXX	56,018,076	464,908	64,763		56,547,747	
58002. Mexico	XXX	1,798,931				1,798,931	
58003.	XXX					0	
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	57,817,007	464,908	64,763	0	58,346,678	0
9401. Government	XXX	126,754				126,754	
9402.	XXX					0	
9403.	XXX					0	
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	126,754	0	0	0	126,754	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
R - Registered - Non-domiciled RRGs 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 3

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

Ordinary Life and Annuities are allocated according to the address to which the premium notices were sent. Group premiums are allocated based on the state in which the group policy was issued.

(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:

Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

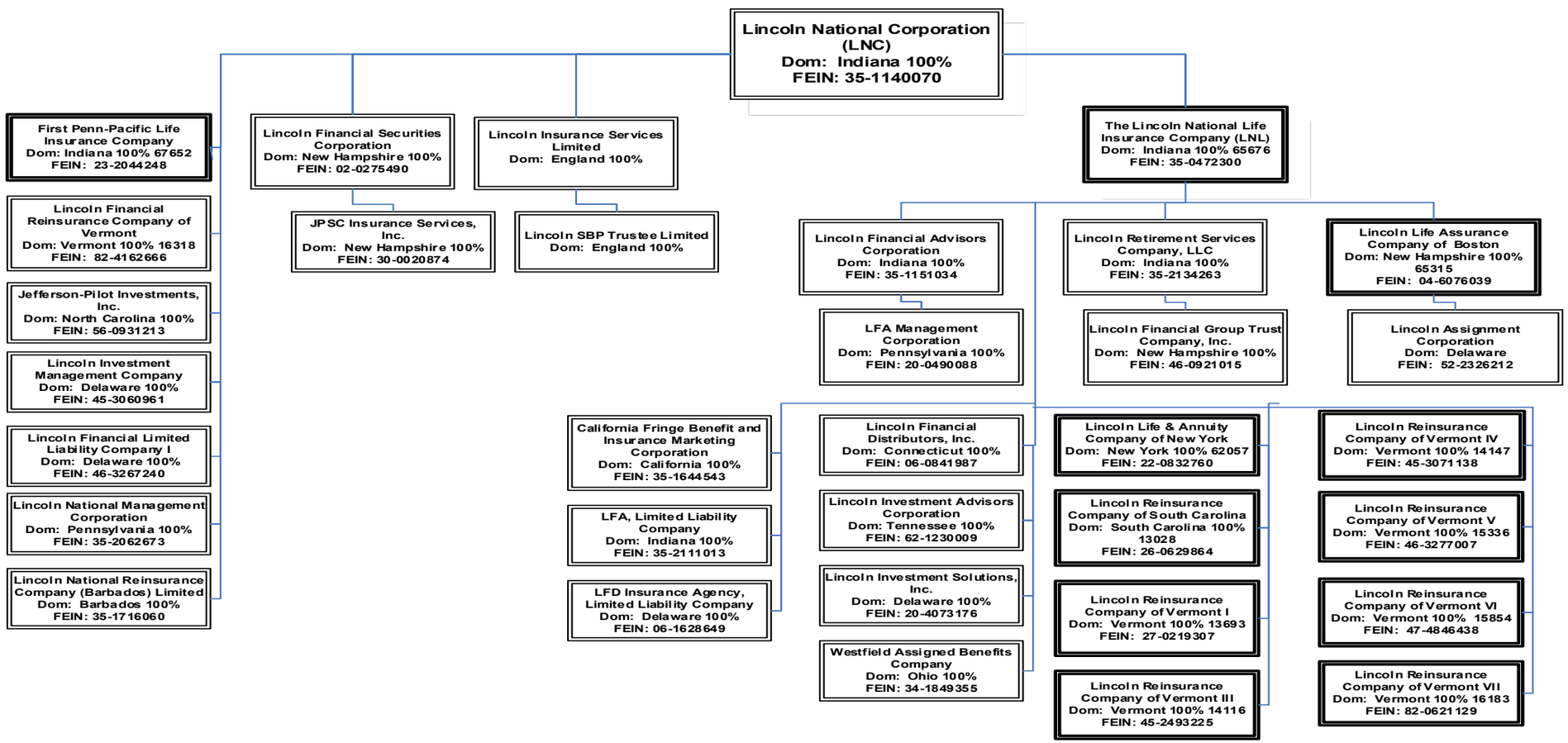
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	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	6 Totals
1. Alabama AL	61,748,691	205,627,146	13,379,917	45,293		280,801,047
2. Alaska AK	10,509,017	26,856,157	1,084,331			38,449,505
3. Arizona AZ	102,241,650	330,600,742	13,562,726	52,835		446,457,953
4. Arkansas AR	41,734,039	78,508,995	14,367,106	2,029		134,612,169
5. California CA	739,503,591	1,346,983,428	56,835,520	103,002		2,143,425,541
6. Colorado CO	105,101,681	263,764,069	18,891,310	47,985		387,805,045
7. Connecticut CT	135,636,446	201,589,646	10,619,712	54,518		347,900,322
8. Delaware DE	112,196,876	518,231,648	1,503,175	31,927		631,963,626
9. District of Columbia DC	19,411,735	56,245,332	3,200,248	11,517		78,868,832
10. Florida FL	497,394,462	1,295,318,626	61,980,872	68,406		1,854,762,366
11. Georgia GA	169,103,211	315,330,011	26,494,805	48,916		510,976,943
12. Hawaii HI	37,270,840	79,040,242	346,482	27,019		116,684,583
13. Idaho ID	20,126,943	45,579,994	2,995,017	6,388		68,708,342
14. Illinois IL	340,385,157	572,217,847	38,374,431	11,498		950,988,933
15. Indiana IN	104,362,323	436,909,192	21,243,067	124,257		562,638,839
16. Iowa IA	78,544,046	172,697,470	12,366,247	(67,482)		263,540,281
17. Kansas KS	53,182,764	137,958,632	8,201,027	26,480		199,368,903
18. Kentucky KY	69,553,817	330,194,836	17,789,442	(58,704)		417,479,391
19. Louisiana LA	77,998,533	310,620,468	12,144,309	37,809		400,801,119
20. Maine ME	19,386,589	142,830,783	3,419,750	6,310		165,643,432
21. Maryland MD	149,408,417	398,420,528	31,544,679	195,491		579,569,115
22. Massachusetts MA	176,002,276	402,825,254	22,628,740	20,898		601,477,168
23. Michigan MI	273,037,960	428,715,466	36,973,904	58,170		738,785,500
24. Minnesota MN	513,012,549	356,718,665	27,316,266	5,663		897,053,143
25. Mississippi MS	35,777,139	104,802,297	8,416,533	9,490		149,005,459
26. Missouri MO	128,361,915	263,760,652	13,546,146	134,342		405,803,055
27. Montana MT	15,899,700	38,239,621	1,793,388			55,932,709
28. Nebraska NE	40,532,822	91,979,342	9,251,542	62,393		141,826,099
29. Nevada NV	43,556,808	102,414,437	1,890,478			147,861,723
30. New Hampshire NH	29,512,691	628,056,371	3,481,189			661,050,251
31. New Jersey NJ	303,732,293	821,065,947	11,024,203	23,456		1,135,845,899
32. New Mexico NM	18,634,890	48,785,662	2,736,619	29,601		70,186,772
33. New York NY	129,844,046	100,480,320	3,998,101	9,045		234,331,512
34. North Carolina NC	260,070,506	478,857,817	33,705,989	33,413		772,667,725
35. North Dakota ND	23,770,710	30,649,500	5,073,089			59,493,299
36. Ohio OH	241,352,898	629,713,461	43,952,266	201,874		915,220,499
37. Oklahoma OK	57,520,429	95,268,716	8,749,234	10,891		161,549,270
38. Oregon OR	52,164,728	124,562,210	9,724,349	24,300		186,475,587
39. Pennsylvania PA	332,699,226	1,162,620,438	45,632,692	123,214		1,541,075,570
40. Rhode Island RI	20,312,396	52,145,583	1,070,099			73,528,078
41. South Carolina SC	88,865,292	292,935,433	10,268,208	21,693		392,090,626
42. South Dakota SD	43,480,828	27,077,104	1,830,422	5,427		72,393,781
43. Tennessee TN	115,917,056	244,489,862	31,787,991	69,819		392,264,728
44. Texas TX	508,823,833	1,155,745,282	80,885,762	81,631		1,745,536,508
45. Utah UT	75,464,583	105,575,038	20,943,377	10,209		201,993,207
46. Vermont VT	10,140,281	26,430,198	3,241,790	3,659		39,815,928
47. Virginia VA	164,245,262	465,470,370	21,114,929	92,405		650,922,966
48. Washington WA	86,571,340	350,229,287	13,292,316	54,521		450,147,464
49. West Virginia WV	16,242,576	35,129,178	3,653,886	14,754		55,040,394
50. Wisconsin WI	99,191,757	346,397,662	22,253,555	45,815		467,888,789
51. Wyoming WY	12,790,737	33,853,794	1,703,528	31,482		48,379,541
52. American Samoa AS						0
53. Guam GU	3,152,095	1,246,166				4,398,261
54. Puerto Rico PR	36,382,035	61,440,743	221,616			98,044,394
55. US Virgin Islands VI	877,205	150,372	3,392			1,030,969
56. Northern Mariana Islands MP	100,549					100,549
57. Canada CAN	1,182,844	7,524	518,713			1,709,081
58. Aggregate Other Alien OT	57,817,007	464,908	13,606			58,295,521
59. Totals	6,961,842,090	16,373,830,472	873,042,091	1,953,659	0	24,210,668,312

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			35-1140070	1583984	59558	NYSE	Lincoln National Corporation	IN	UDP		Board of Directors	-		N	
			35-2062673				Lincoln National Management Corporation	PA	NIA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	65676	35-0472300		1071446		The Lincoln National Life Insurance Company	IN	RE	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
			35-1716060	4299343			Lincoln National Reinsurance Company (Barbados) Limited	BRB	IA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
			45-3060961				Lincoln Investment Management Company	DE	NIA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
			56-0931213				Jefferson-Pilot Investments, Inc	NC	NIA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
			02-0275490	4299334	100565		Lincoln Financial Securities Corporation	NH	NIA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	67652	23-2044248				First Penn-Pacific Life Insurance Company	IN	IA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
							Lincoln Insurance Services Limited	GBR	NIA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
			46-3267240				Lincoln Financial Limited Liability Company I	DE	NIA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
			62-1230009		1464867		Lincoln Investment Advisors Corporation	TN	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	Y	
			35-2111013				LFA, Limited Liability Company	IN	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
			06-0841987		1428492		Lincoln Financial Distributors, Inc	CT	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	Y	
			06-1628649				LFD Insurance Agency, Limited Liability Company	DE	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	62057	22-0832760	2727833	1082718		Lincoln Life & Annuity Company of New York	NY	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
			35-1151034	4299398	59970		Lincoln Financial Advisors Corporation	IN	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	Y	
			35-1644543	4299352			California Fringe Benefit and Insurance Marketing Corporation	CA	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	Y	
			35-2134263	4299437	1141917		Lincoln Retirement Services Company, LLC	IN	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
			20-4073176	3937563			Lincoln Investment Solutions, Inc	DE	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	Y	
			34-1849355				Westfield Assigned Benefits Company	OH	DS	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	Y	
0020	Lincoln National	13028	26-0629864				Lincoln Reinsurance Company of South Carolina	SC	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	14116	45-2493225				Lincoln Reinsurance Company of Vermont III	VT	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	14147	45-3071138				Lincoln Reinsurance Company of Vermont IV	VT	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	15336	46-3277007				Lincoln Reinsurance Company of Vermont V	VT	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	15854	47-4846438				Lincoln Reinsurance Company of Vermont VI	VT	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	16183	82-0621129				Lincoln Reinsurance Company of Vermont VII	VT	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
			46-0921015				Lincoln Financial Group Trust Company, Inc	NH	DS	Lincoln Reitrement Services Company, LLC	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	13693	27-0219307				Lincoln Reinsurance Company of Vermont I	VT	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	16318	82-4162666				Lincoln Financial Reinsurance Company of Vermont	VT	IA	Lincoln National Corporation	Ownership	100.000	Lincoln National Corporation	N	
0020	Lincoln National	65315	04-6076039		876094		Lincoln Life Assurance Company of Boston	NH	IA	Lincoln National Life Insurance Co	Ownership	100.000	Lincoln National Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
.....	.....	.....	52-2326212..	.....	.....	.....	Lincoln Assignment Corporation.....	DE.....	NIA.....	Lincoln Life Assurance Company of Boston....	Ownership.....	....100.000	Lincoln National Corporation.....	.....N.....	.....
.....	.....	.....	20-0490088..	.....	.....	.....	LFA Management Corporation.....	PA.....	DS.....	Lincoln Financial Advisors Corporation.....	Ownership.....	....100.000	Lincoln National Corporation.....	.....N.....	.....
.....	.....	.....	30-0020874..	.....	.....	.....	JPSC Insurance Services, Inc.....	NH.....	NIA.....	Lincoln Financial Securities Corporation.....	Ownership.....	....100.000	Lincoln National Corporation.....	.....N.....	.....
.....	.....	.....	.....	.....	.....	.....	Lincoln SBP Trustee Limited.....	GBR.....	NIA.....	Lincoln Insurance Services Limited.....	Ownership.....	....100.000	Lincoln National Corporation.....	.....N.....	.....

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
62057	22-0832760	Lincoln Life & Annuity Company of New York	(102,000,000)								(102,000,000)	310,887,785
13693	27-0219307	Lincoln Reinsurance Company of Vermont I	(24,000,000)								(24,000,000)	(1,452,779,592)
14116	45-2493225	Lincoln Reinsurance Company of Vermont III		35,000,000							35,000,000	(2,148,378,845)
14147	45-3071138	Lincoln Reinsurance Company of Vermont IV									0	(1,081,473,285)
15336	46-3277007	Lincoln Reinsurance Company of Vermont V		(2,039,212)							(2,039,212)	(1,018,623,052)
15854	47-4846438	Lincoln Reinsurance Company of Vermont VI									0	(907,150,477)
16183	82-0621129	Lincoln Reinsurance Company of Vermont VII	(20,000,000)								(20,000,000)	(658,981,622)
	20-4073176	Lincoln Investment Solutions, Inc	(68,000,000)								(68,000,000)	
	62-1230009	Lincoln Investment Advisors Corporation	(160,700,000)								(160,700,000)	
13028	26-0629864	Lincoln Reinsurance Company of South Carolina		(30,000,000)							(30,000,000)	(361,862,392)
67652	23-2044248	First Penn-Pacific Life Insurance Company									0	458,581,269
	35-1140070	Lincoln National Corporation	840,000,000								840,000,000	
	35-1151034	Lincoln Financial Advisors Corporation	(12,000,000)								(12,000,000)	
65676	35-0472300	The Lincoln National Life Insurance Company	(233,300,000)	(5,000,000)							(238,300,000)	7,965,899,328
	35-1716060	Lincoln National Reinsurance Company (Barbados) Limited	(150,000,000)								(150,000,000)	(5,006,564,475)
	35-2062673	Lincoln National Management Corporation	(5,000,000)								(5,000,000)	
	46-0921015	Lincoln Financial Group Trust Company, Inc	(9,700,000)								(9,700,000)	
	35-2111013	LFA, Limited Liability Company									0	
	35-2134263	Lincoln Retirement Services Company, Limited Liability Company	(30,300,000)								(30,300,000)	
	45-3060961	Lincoln Investment Management Company	(25,000,000)								(25,000,000)	
	46-3267240	Lincoln Financial Limited Liability Company I		2,039,212							2,039,212	
9999999.	Control Totals		0	0	0	0	0	0	XXX	0	0	(3,900,445,358)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association 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)	YES
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)	YES
8.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will 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)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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?	YES
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?	YES
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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?	YES
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?	YES
27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
~~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?~~	~~N/A~~
~~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?~~	~~N/A~~
~~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?~~	~~N/A~~
~~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?~~	~~N/A~~
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?	YES
34.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
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?	NO
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?	NO
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?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
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)	YES
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed wtih the state of domicile by April 1?	YES

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.

AUGUST FILING

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

EXPLANATIONS:

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

Lines 29 thru 32 are marked as strike through above, so there is nothing required for explanation or barcodes.

33.
34.
35.
36. The data for this supplement is not required to be filed.
37. The data for this supplement is not required to be filed.

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.

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.

41.

42.

43.

44.

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.

48.

49.

50.

51.

52.

53.

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
1104. Prepaid mortgage loan	31,668,372		31,668,372	2,424,120
1197. Summary of remaining write-ins for Line 11	31,668,372	0	31,668,372	2,424,120

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other receivables related to investments	71,942,635	72,071,864	(129,229)	27,628,528
2505. Miscellaneous receivables and prepaid items-admitted	28,902,303		28,902,303	
2597. Summary of remaining write-ins for Line 25	100,844,938	72,071,864	28,773,074	27,628,528

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Guarantee reserve fund	2,746,824	758,873
2505. SSAP 92 OPEB transition liability	2,306,832	2,306,832
2506. Miscellaneous withheld	(176,643)	506,855
2597. Summary of remaining write-ins for Line 25	4,877,013	3,572,560

Additional Write-ins for Exhibit 2:

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines			
	Life	Cost Containment	All Other	of Business	Investment	Fraternal	Total
09.304. Consulting	52,255,900	2,183	6,914,543		4,306,539		63,479,165
09.305. Acquisition and integration expenses	19,754,667						19,754,667
09.306. Contributions	8,335,445	313	195,473		563,023		9,094,254
09.307. Rating agency fees	4,887,249	184	119,783		330,454		5,337,670
09.308. Recruting expense	1,195,077	5,843	594,950		136,746		1,932,616
09.397. Summary of remaining write-ins for Line 9.3	86,428,338	8,523	7,824,749	0	5,336,762	0	99,598,372

Overflow Page for Write-Ins

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	624,828,028	0.5	624,828,028		624,828,028	0.5
1.02 All Other Governments	369,558,458	0.3	369,558,458		369,558,458	0.3
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	423,709,780	0.4	423,709,780		423,709,780	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	294,460,015	0.3	294,460,015		294,460,015	0.3
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	5,011,654,182	4.4	5,011,654,182		5,011,654,182	4.4
1.06 Industrial and Miscellaneous	76,848,613,105	66.9	76,848,613,105		76,848,613,105	67.0
1.07 Hybrid Securities	375,430,642	0.3	375,430,642		375,430,642	0.3
1.08 Parent, Subsidiaries and Affiliates	588,054,084	0.5	588,054,084		588,054,084	0.5
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans	92,096,050	0.1	92,096,050		92,096,050	0.1
1.11 Total Long-Term Bonds	84,628,404,344	73.7	84,628,404,344	0	84,628,404,344	73.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	125,464,877	0.1	125,464,877		125,464,877	0.1
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	125,464,877	0.1	125,464,877	0	125,464,877	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	57,955,548	0.1	57,955,548		57,955,548	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	220,793,547	0.2	220,793,547		220,793,547	0.2
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	4,482,491,998	3.9	4,343,390,773		4,343,390,773	3.8
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	4,761,241,093	4.1	4,622,139,868	0	4,622,139,868	4.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages	289,663,219	0.3	289,663,219		289,663,219	0.3
4.03 Commercial Mortgages	13,251,720,047	11.5	13,251,720,047		13,251,720,047	11.5
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance	(405,965)	(0.0)	(405,965)		(405,965)	(0.0)
4.06 Total Mortgage Loans	13,540,977,301	11.8	13,540,977,301	0	13,540,977,301	11.8
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	65,282,154	0.1	65,282,154		65,282,154	0.1
5.02 Properties Held for Production of Income	1,645,505	0.0	1,645,505		1,645,505	0.0
5.03 Properties Held for Sale	11,397,848	0.0	11,397,848		11,397,848	0.0
5.04 Total Real Estate	78,325,507	0.1	78,325,507	0	78,325,507	0.1
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(31,548,380)	(0.0)	(31,548,380)		(31,548,380)	(0.0)
6.02 Cash Equivalents (Schedule E, Part 2)	381,292,043	0.3	381,292,043		381,292,043	0.3
6.03 Short-Term Investments (Schedule DA)	2,401,339,143	2.1	2,401,339,143	21,784,454	2,423,123,597	2.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	2,751,082,806	2.4	2,751,082,806	21,784,454	2,772,867,260	2.4
7. Contract Loans	1,891,247,237	1.6	1,889,886,504		1,889,886,504	1.6
8. Derivatives (Schedule DB)	3,485,047,448	3.0	3,485,047,448		3,485,047,448	3.0
9. Other Invested Assets (Schedule BA)	2,812,925,937	2.4	2,812,925,937		2,812,925,937	2.5
10. Receivables for Securities	8,520,720	0.0	8,520,720		8,520,720	0.0
11. Securities Lending (Schedule DL, Part 1)	21,784,454	0.0	21,784,454	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	769,367,395	0.7	769,367,395		769,367,395	0.7
13. Total Invested Assets	114,874,389,119	100.0	114,733,927,161	21,784,454	114,733,927,161	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		73,754,626
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	7,590,296	7,590,296
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,019,415	
	8.2 Totals, Part 3, Column 9		3,019,415
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		78,325,507
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		78,325,507

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		13,143,141,692
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,190,719,403	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	25,418,655	1,216,138,058
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	534,906	
	3.2 Totals, Part 3, Column 11		534,906
4.	Accrual of discount		1,757,526
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		(400,000)
7.	Deduct amounts received on disposals, Part 3, Column 15		819,480,385
8.	Deduct amortization of premium and mortgage interest points and commitment fees		2,033,968
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	1,725,436	
	9.2 Totals, Part 3, Column 13		1,725,436
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		13,541,383,266
12.	Total valuation allowance		(405,965)
13.	Subtotal (Line 11 plus Line 12)		13,540,977,301
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		13,540,977,301

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,619,073,908
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	112,651,264	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	304,351,149	417,002,413
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		43,170
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	450,136	
	5.2 Totals, Part 3, Column 9	(17,791,406)	(17,341,270)
6.	Total gain (loss) on disposals, Part 3, Column 19		1,412,720
7.	Deduct amounts received on disposals, Part 3, Column 16		209,424,088
8.	Deduct amortization of premium and depreciation		2,222,341
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	4,585,864	
	9.2 Totals, Part 3, Column 14	(204,439)	4,381,425
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,812,925,937
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,812,925,937

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		85,442,699,104
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,767,430,300
3.	Accrual of discount		73,263,182
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	356,178	
	4.2 Part 2, Section 1, Column 15	298,291	
	4.3 Part 2, Section 2, Column 13	(400,121,958)	
	4.4 Part 4, Column 11	12,888,391	(386,579,098)
5.	Total gain (loss) on disposals, Part 4, Column 19		(37,628,181)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,458,609,307
7.	Deduct amortization of premium		68,068,341
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	173,922,993	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	1,412,326	175,335,319
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	4,309,379	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	26,443,593	30,752,972
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		38,020,318
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		89,515,110,323
12.	Deduct total nonadmitted amounts		139,101,228
13.	Statement value at end of current period (Line 11 minus Line 12)		89,376,009,095

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	624,828,028	719,837,182	604,109,567	671,593,526
Governments (Including all obligations	2. Canada	71,603,148	87,342,289	78,812,838	66,065,000
guaranteed by governments)	3. Other Countries	297,955,308	374,817,119	299,368,018	289,675,160
	4. Totals	994,386,484	1,181,996,590	982,290,423	1,027,333,686
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	423,709,779	589,963,390	424,456,538	419,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	294,460,016	376,132,836	291,421,915	346,860,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	5,011,654,182	6,349,341,858	4,933,362,439	5,084,382,337
Industrial and Miscellaneous,	8. United States	60,501,758,121	71,496,375,735	60,606,166,287	60,325,299,465
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	2,670,459,756	3,164,209,568	2,677,669,775	2,635,875,862
and Hybrid Securities (Unaffiliated)	10. Other Countries	14,143,921,922	16,229,893,355	14,097,176,140	14,109,715,176
	11. Totals	77,316,139,799	90,890,478,658	77,381,012,202	77,070,890,503
Parent, Subsidiaries and Affiliates	12. Totals	588,054,084	588,054,084	588,054,084	588,054,084
	13. Total Bonds	84,628,404,344	99,975,967,416	84,600,597,601	84,536,520,610
PREFERRED STOCKS	14. United States	125,464,877	135,467,603	128,196,777	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	125,464,877	135,467,603	128,196,777	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	125,464,877	135,467,603	128,196,777	
COMMON STOCKS	20. United States	259,805,548	259,805,548	256,227,021	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	18,943,547	18,943,547	15,864,510	
	22. Other Countries				
	23. Totals	278,749,095	278,749,095	272,091,531	
Parent, Subsidiaries and Affiliates	24. Totals	4,482,491,998	4,482,491,998	4,283,872,076	
	25. Total Common Stocks	4,761,241,093	4,761,241,093	4,555,963,607	
	26. Total Stocks	4,886,705,970	4,896,708,696	4,684,160,384	
	27. Total Bonds and Stocks	89,515,110,314	104,872,676,112	89,284,757,985	

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	31,477,225	119,340,270	303,227,378	142,228,037	28,555,118	XXX	624,828,028	0.7	662,836,830	0.8	624,828,028	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	31,477,225	119,340,270	303,227,378	142,228,037	28,555,118	XXX	624,828,028	0.7	662,836,830	0.8	624,828,028	0
2. **All Other Governments**												
2.1 NAIC 1	40,994,688	68,651,020	72,378,935		104,047,154	XXX	286,071,797	0.3	210,989,275	0.3	218,607,411	67,464,386
2.2 NAIC 2				31,191,887	22,259,143	XXX	53,451,030	0.1	55,293,942	0.1	39,701,838	13,749,192
2.3 NAIC 3		30,035,628				XXX	30,035,628	0.0	30,055,344	0.0		30,035,628
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6					1	XXX	1	0.0	1	0.0		1
2.7 Totals	40,994,688	98,686,648	72,378,935	31,191,887	126,306,298	XXX	369,558,456	0.4	296,338,562	0.4	258,309,249	111,249,207
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	137,877	3,376,487	70,431,437	263,026,250	66,684,398	XXX	403,656,449	0.5	395,145,119	0.5	403,656,449	
3.2 NAIC 2		1,857,700	6,763,932	10,431,698		XXX	19,053,330	0.0	18,979,152	0.0	19,053,330	
3.3 NAIC 3			1,000,000			XXX	1,000,000	0.0	1,000,000	0.0	1,000,000	
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	137,877	5,234,187	78,195,369	273,457,948	66,684,398	XXX	423,709,779	0.5	415,124,271	0.5	423,709,779	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1			61,836,863	137,762,034	67,217,924	XXX	266,816,821	0.3	264,690,357	0.3	266,816,821	
4.2 NAIC 2	175,000		1,430,000	15,000,000		XXX	16,605,000	0.0	16,765,000	0.0	16,605,000	
4.3 NAIC 3				11,038,194		XXX	11,038,194	0.0	11,039,283	0.0	11,038,194	
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	175,000	0	63,266,863	163,800,228	67,217,924	XXX	294,460,015	0.3	292,494,640	0.4	294,460,015	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	140,561,699	482,843,922	848,778,639	1,913,196,550	1,447,155,166	XXX	4,832,535,976	5.6	4,495,326,218	5.5	4,776,862,001	55,673,976
5.2 NAIC 2		3,380,000	31,000,000	35,463,826	108,924,915	XXX	178,768,741	0.2	239,743,107	0.3	178,768,740	
5.3 NAIC 3	83,529	202,495	63,441			XXX	349,465	0.0	383,417	0.0	349,465	
5.4 NAIC 4						XXX	0	0.0	22,459,045	0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	140,645,228	486,426,417	879,842,080	1,948,660,376	1,556,080,081	XXX	5,011,654,182	5.8	4,757,911,787	5.9	4,955,980,206	55,673,976

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	1,395,563,722	5,093,572,672	6,861,148,893	10,827,899,961	16,509,199,628	XXX	40,687,384,876	46.8	38,097,463,810	46.9	23,075,627,477	17,611,757,401
6.2 NAIC 2	1,267,357,364	6,212,896,913	8,222,640,856	6,025,887,797	11,618,969,313	XXX	33,347,752,243	38.3	32,218,236,828	39.6	20,961,143,266	12,386,608,976
6.3 NAIC 3	94,659,227	637,465,799	712,740,774	636,964,931	410,768,047	XXX	2,492,598,778	2.9	1,814,450,262	2.2	1,209,643,943	1,282,954,835
6.4 NAIC 4	19,558,476	91,289,481	78,938,522	36,015,074	40,781,705	XXX	266,583,258	0.3	291,302,708	0.4	64,527,865	202,055,394
6.5 NAIC 5	7,401,958	24,638,032	19,946,434	691,797	432,386	XXX	53,110,607	0.1	136,497,318	0.2	17,180,624	35,929,983
6.6 NAIC 6				215,292	968,050	XXX	1,183,342	0.0	17,315,099	0.0	1,070,517	112,825
6.7 Totals	2,784,540,747	12,059,862,897	15,895,415,479	17,527,674,852	28,581,119,129	XXX	76,848,613,105	88.3	72,575,266,025	89.3	45,329,193,692	31,519,419,414
7. **Hybrid Securities**												
7.1 NAIC 1					8,663,183	XXX	8,663,183	0.0	10,842,404	0.0	8,663,183	
7.2 NAIC 2		1,769,404	123,727,466	7,428,093	149,289,236	XXX	282,214,199	0.3	231,111,027	0.3	229,318,152	52,896,047
7.3 NAIC 3			2,700,000	11,060,642	70,792,618	XXX	84,553,260	0.1	76,050,933	0.1	41,066,974	43,486,286
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	1,769,404	126,427,466	18,488,735	228,745,037	XXX	375,430,642	0.4	318,004,364	0.4	279,048,309	96,382,333
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	2,401,339,143					XXX	2,401,339,143	2.8	1,785,032,623	2.2		2,401,339,143
8.2 NAIC 2	219,891,353	368,162,731				XXX	588,054,084	0.7		0.0	488,054,084	100,000,000
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	2,621,230,496	368,162,731	0	0	0	XXX	2,989,393,227	3.4	1,785,032,623	2.2	488,054,084	2,501,339,143
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1		13,931,835				XXX	13,931,835	0.0	23,567,628	0.0		13,931,835
10.2 NAIC 2			24,993,306	25,000,000		XXX	49,993,306	0.1	95,618,306	0.1		49,993,306
10.3 NAIC 3			6,067,301			XXX	6,067,301	0.0	47,617,934	0.1		6,067,301
10.4 NAIC 4		8,744,019	13,049,817			XXX	21,793,836	0.0	12,710,681	0.0		21,793,836
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6	309,772					XXX	309,772	0.0		0.0		309,772
10.7 Totals	309,772	22,675,854	44,110,424	25,000,000	0	XXX	92,096,050	0.1	179,514,549	0.2	0	92,096,050

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)....4,010,074,354	5,781,716,206	8,217,802,145	13,284,112,832	18,231,522,571	0	49,525,228,108	.....56.9	.....XXX.....	.....XXX.....	29,375,061,370	20,150,166,741
11.2 NAIC 2	(d)....1,487,423,717	6,588,066,748	8,410,555,560	6,150,403,301	11,899,442,607	0	34,535,891,933	.....39.7	.....XXX.....	.....XXX.....	21,932,644,410	12,603,247,521
11.3 NAIC 3	(d).....94,742,756	667,703,922	722,571,516	659,063,767	481,560,665	0	2,625,642,626	.....3.0	.....XXX.....	.....XXX.....	1,263,098,576	1,362,544,050
11.4 NAIC 4	(d).....19,558,476	100,033,500	91,988,339	36,015,074	40,781,705	0	288,377,094	.....0.3	.....XXX.....	.....XXX.....	64,527,865	223,849,230
11.5 NAIC 5	(d).....7,401,958	24,638,032	19,946,434	691,797	432,386	0	(c).....53,110,607	.....0.1	.....XXX.....	.....XXX.....	17,180,624	35,929,983
11.6 NAIC 6	(d).....309,772	0	0	215,292	968,051	0	(c).....1,493,115	.....0.0	.....XXX.....	.....XXX.....	1,070,517	422,598
11.7 Totals	5,619,511,033	13,162,158,408	17,462,863,994	20,130,502,063	30,654,707,985	0	(b)..87,029,743,484	.....100.0	.....XXX.....	.....XXX.....	52,653,583,362	34,376,160,123
11.8 Line 11.7 as a % of Col. 7	.....6.5	.....15.1	.....20.1	.....23.1	.....35.2	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....60.5	.....39.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,971,507,173	6,704,845,568	7,031,265,836	11,501,362,476	17,736,913,211		.....XXX.....	.....XXX.....	45,945,894,264	.....56.5	29,275,483,557	16,670,410,707
12.2 NAIC 2	1,196,735,295	6,556,233,349	8,185,081,615	5,711,675,458	11,226,021,645		.....XXX.....	.....XXX.....	32,875,747,362	.....40.4	20,519,445,971	12,356,301,391
12.3 NAIC 3	135,634,158	754,676,248	563,172,240	324,418,206	202,696,321		.....XXX.....	.....XXX.....	1,980,597,173	.....2.4	957,428,429	1,023,168,744
12.4 NAIC 4	12,009,480	118,662,654	117,879,919	19,561,293	58,359,088		.....XXX.....	.....XXX.....	326,472,434	.....0.4	173,940,391	152,532,043
12.5 NAIC 5	20,667,028	38,668,835	26,981,512	17,381,155	32,798,788		.....XXX.....	.....XXX.....	(c).....136,497,318	.....0.2	38,689,795	97,807,523
12.6 NAIC 6	165,733	102,197	10,043,030	6,218,077	786,063		.....XXX.....	.....XXX.....	(c).....17,315,100	.....0.0	7,913,830	9,401,270
12.7 Totals	4,336,718,867	14,173,188,851	15,934,424,152	17,580,616,665	29,257,575,116	0	.....XXX.....	.....XXX.....	(b)..81,282,523,651	.....100.0	50,972,901,973	30,309,621,678
12.8 Line 12.7 as a % of Col. 9	.....5.3	.....17.4	.....19.6	.....21.6	.....36.0	.....0.0	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....	.....62.7	.....37.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	860,917,345	2,629,706,930	4,488,936,905	7,454,018,359	13,941,481,831		29,375,061,370	.....33.8	29,275,483,557	.....36.0	29,375,061,370	.....XXX.....
13.2 NAIC 2	656,366,369	3,069,597,507	4,018,687,868	3,914,604,052	10,273,388,614		21,932,644,410	.....25.2	20,519,445,971	.....25.2	21,932,644,410	.....XXX.....
13.3 NAIC 3	48,431,267	236,290,094	235,571,463	324,340,813	418,464,939		1,263,098,576	.....1.5	957,428,429	.....1.2	1,263,098,576	.....XXX.....
13.4 NAIC 4	9,437,329	3,361,789	16,169,340	3,854,208	31,705,199		64,527,865	.....0.1	173,940,391	.....0.2	64,527,865	.....XXX.....
13.5 NAIC 5	2,941,926	6,674,239	6,446,111	691,797	426,551		17,180,624	.....0.0	38,689,795	.....0.0	17,180,624	.....XXX.....
13.6 NAIC 6				215,292	855,225		1,070,517	.....0.0	7,913,830	.....0.0	1,070,517	.....XXX.....
13.7 Totals	1,578,094,236	5,945,630,559	8,765,811,687	11,697,724,521	24,666,322,359	0	52,653,583,362	.....60.5	50,972,901,973	.....62.7	52,653,583,362	.....XXX.....
13.8 Line 13.7 as a % of Col. 7	.....3.0	.....11.3	.....16.6	.....22.2	.....46.8	.....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	.....1.8	.....6.8	.....10.1	.....13.4	.....28.3	.....0.0	.....60.5	.....XXX.....	.....XXX.....	.....XXX.....	.....60.5	.....XXX.....
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	3,149,157,009	3,152,009,276	3,728,865,241	5,830,094,473	4,290,040,742		20,150,166,741	.....23.2	16,670,410,707	.....20.5	.....XXX.....	20,150,166,741
14.2 NAIC 2	831,057,348	3,518,469,240	4,391,867,692	2,235,799,249	1,626,053,992		12,603,247,521	.....14.5	12,356,301,391	.....15.2	.....XXX.....	12,603,247,521
14.3 NAIC 3	46,311,489	431,413,828	487,000,052	334,722,955	63,095,726		1,362,544,050	.....1.6	1,023,168,744	.....1.3	.....XXX.....	1,362,544,050
14.4 NAIC 4	10,121,147	96,671,711	75,818,999	32,160,866	9,076,507		223,849,230	.....0.3	152,532,043	.....0.2	.....XXX.....	223,849,230
14.5 NAIC 5	4,460,031	17,963,794	13,500,322		5,835		35,929,982	.....0.0	97,807,523	.....0.1	.....XXX.....	35,929,982
14.6 NAIC 6	309,772				112,826		422,598	.....0.0	9,401,270	.....0.0	.....XXX.....	422,598
14.7 Totals	4,041,416,796	7,216,527,849	8,697,052,306	8,432,777,543	5,988,385,628	0	34,376,160,122	.....39.5	30,309,621,678	.....37.3	.....XXX.....	34,376,160,122
14.8 Line 14.7 as a % of Col. 7	.....11.8	.....21.0	.....25.3	.....24.5	.....17.4	.....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	.....4.6	.....8.3	.....10.0	.....9.7	.....6.9	.....0.0	.....39.5	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....39.5

(a) Includes $.....17,763,405,143 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....468,725,297 current year of bonds with Z designations and $.....754,738,754 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 $.....3,520,583 current year of bonds with 5GI designations, $.....16,073,428 prior year of bonds with 5GI designations and $.....56,027 current year, $.....75,042 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 $.....2,401,339,144; 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	19,382,306	21,142,382	68,801,196		18,427,451	XXX	127,753,335	0.1	180,154,291	0.2	127,753,335	
1.02 Residential Mortgage-Backed Securities	11,837,945	97,858,549	234,426,182	142,228,037	10,127,668	XXX	496,478,381	0.6	481,762,047	0.6	496,478,381	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities	256,974	339,338				XXX	596,312	0.0	920,491	0.0	596,312	
1.05 Totals	31,477,225	119,340,269	303,227,378	142,228,037	28,555,119	XXX	624,828,028	0.7	662,836,829	0.8	624,828,028	0
2. **All Other Governments**												
2.01 Issuer Obligations	40,994,688	98,686,648	72,378,935	31,191,887	126,306,298	XXX	369,558,456	0.4	296,338,562	0.4	258,309,249	111,249,207
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	40,994,688	98,686,648	72,378,935	31,191,887	126,306,298	XXX	369,558,456	0.4	296,338,562	0.4	258,309,249	111,249,207
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	137,877	5,234,187	78,195,369	273,457,948	66,684,398	XXX	423,709,779	0.5	415,124,270	0.5	423,709,779	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	137,877	5,234,187	78,195,369	273,457,948	66,684,398	XXX	423,709,779	0.5	415,124,270	0.5	423,709,779	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	175,000		63,266,863	163,800,228	67,217,924	XXX	294,460,015	0.3	292,494,640	0.4	294,460,015	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	175,000	0	63,266,863	163,800,228	67,217,924	XXX	294,460,015	0.3	292,494,640	0.4	294,460,015	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	6,405,562	106,958,563	552,378,346	1,671,785,560	1,516,055,939	XXX	3,853,583,970	4.4	3,469,884,230	4.3	3,797,909,993	55,673,976
5.02 Residential Mortgage-Backed Securities	133,921,584	379,029,043	321,554,560	282,598,696	40,024,186	XXX	1,157,128,069	1.3	1,286,927,530	1.6	1,157,128,070	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities	318,082	438,811	185,250			XXX	942,143	0.0	1,100,027	0.0	942,143	
5.05 Totals	140,645,228	486,426,417	874,118,156	1,954,384,256	1,556,080,125	XXX	5,011,654,182	5.8	4,757,911,787	5.9	4,955,980,206	55,673,976
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	2,377,262,660	9,787,003,334	12,951,481,200	16,276,548,524	27,917,070,504	XXX	69,309,366,222	79.6	65,675,817,133	80.8	43,533,137,499	25,776,228,723
6.02 Residential Mortgage-Backed Securities	66,308,189	153,819,097	69,172,867	69,333,169	98,583,313	XXX	457,216,635	0.5	570,454,865	0.7	424,445,177	32,771,459
6.03 Commercial Mortgage-Backed Securities	16,722,788	207,170,125	800,423,327	104,994,253	126,516,733	XXX	1,255,827,226	1.4	1,070,605,661	1.3	999,412,622	256,414,603
6.04 Other Loan-Backed and Structured Securities	457,556,150	1,911,870,341	2,074,338,085	947,333,374	435,105,072	XXX	5,826,203,022	6.7	5,258,388,368	6.5	382,883,559	5,443,319,464
6.05 Totals	2,917,849,787	12,059,862,897	15,895,415,479	17,398,209,320	28,577,275,622	XXX	76,848,613,105	88.3	72,575,266,027	89.3	45,339,878,857	31,508,734,249
7. **Hybrid Securities**												
7.01 Issuer Obligations		1,769,404	126,427,466	18,488,735	228,745,037	XXX	375,430,642	0.4	318,004,365	0.4	279,048,308	96,382,334
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	1,769,404	126,427,466	18,488,735	228,745,037	XXX	375,430,642	0.4	318,004,365	0.4	279,048,308	96,382,334
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	2,621,230,496	368,162,731				XXX	2,989,393,227	3.4	1,785,032,623	2.2	488,054,084	2,501,339,143
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	2,621,230,496	368,162,731	0	0	0	XXX	2,989,393,227	3.4	1,785,032,623	2.2	488,054,084	2,501,339,143

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued			2,853,860			XXX	2,853,860	0.0		0.0		2,853,860
10.02 Unaffiliated Bank Loans - Acquired	309,772	22,675,854	41,256,564	25,000,000		XXX	89,242,190	0.1	179,514,548	0.2		89,242,190
10.03 Totals	309,772	22,675,854	44,110,424	25,000,000	0	XXX	92,096,050	0.1	179,514,548	0.2	0	92,096,050
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	5,065,588,589	10,388,957,249	13,912,929,375	18,435,272,882	29,940,507,551	XXX	77,743,255,646	89.3	XXX	XXX	49,202,382,262	28,540,873,383
11.02 Residential Mortgage-Backed Securities	212,067,718	630,706,689	625,153,609	494,159,902	148,735,167	XXX	2,110,823,085	2.4	XXX	XXX	2,078,051,628	32,771,459
11.03 Commercial Mortgage-Backed Securities	16,722,788	207,170,125	800,423,327	104,994,253	126,516,733	XXX	1,255,827,226	1.4	XXX	XXX	999,412,622	256,414,603
11.04 Other Loan-Backed and Structured Securities	458,131,206	1,912,648,490	2,074,523,335	947,333,374	435,105,072	XXX	5,827,741,477	6.7	XXX	XXX	384,422,014	5,443,319,464
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	309,772	22,675,854	44,110,424	25,000,000	0	XXX	92,096,050	0.1	XXX	XXX	0	92,096,050
11.08 Totals	5,752,820,073	13,162,158,407	17,457,140,070	20,006,760,411	30,650,864,523	0	87,029,743,484	100.0	XXX	XXX	52,664,268,526	34,365,474,959
11.09 Line 11.08 as a % of Col. 7	6.6	15.1	20.1	23.0	35.2	0.0	100.0	XXX	XXX	XXX	60.5	39.5
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	3,662,948,340	11,499,288,365	13,091,615,545	15,710,188,194	28,468,809,670	XXX	XXX	XXX	72,432,850,114	89.1	47,285,662,531	25,147,187,583
12.02 Residential Mortgage-Backed Securities	200,829,110	544,463,287	595,082,135	750,286,876	248,483,034	XXX	XXX	XXX	2,339,144,442	2.9	2,285,481,347	53,663,095
12.03 Commercial Mortgage-Backed Securities	60,540,917	359,734,743	368,339,370	118,764,273	163,226,358	XXX	XXX	XXX	1,070,605,661	1.3	801,612,137	268,993,524
12.04 Other Loan-Backed and Structured Securities	363,549,938	1,719,590,885	1,823,834,688	976,377,322	377,056,053	XXX	XXX	XXX	5,260,408,886	6.5	620,145,959	4,640,262,927
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans	48,850,562	50,111,571	55,552,415	25,000,000		XXX	XXX	XXX	179,514,548	0.2		179,514,548
12.08 Totals	4,336,718,867	14,173,188,851	15,934,424,153	17,580,616,665	29,257,575,115	0	XXX	XXX	81,282,523,651	100.0	50,992,901,974	30,289,621,677
12.09 Line 12.08 as a % of Col. 9	5.3	17.4	19.6	21.6	36.0	0.0	XXX	XXX	100.0	XXX	62.7	37.3
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,441,522,095	5,163,995,835	7,341,209,655	10,929,776,706	24,325,877,971	XXX	49,202,382,262	56.5	47,285,662,531	58.2	49,202,382,262	XXX
13.02 Residential Mortgage-Backed Securities	210,968,356	625,862,091	619,335,450	485,234,864	136,650,867	XXX	2,078,051,628	2.4	2,285,481,347	2.8	2,078,051,628	XXX
13.03 Commercial Mortgage-Backed Securities	6,159,086	59,286,500	741,847,106	65,659,991	126,459,939	XXX	999,412,622	1.1	801,612,137	1.0	999,412,622	XXX
13.04 Other Loan-Backed and Structured Securities	53,027,815	96,486,131	57,695,552	103,861,794	73,350,722	XXX	384,422,014	0.4	620,145,959	0.8	384,422,014	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	1,711,677,352	5,945,630,557	8,760,087,763	11,584,533,355	24,662,339,499	0	52,664,268,526	60.5	50,992,901,974	62.7	52,664,268,526	XXX
13.09 Line 13.08 as a % of Col. 7	3.3	11.3	16.6	22.0	46.8	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	2.0	6.8	10.1	13.3	28.3	0.0	60.5	XXX	XXX	XXX	60.5	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	3,624,340,568	5,224,961,413	6,571,719,720	7,505,222,147	5,614,629,536	XXX	28,540,873,384	32.8	25,147,187,583	30.9	XXX	28,540,873,384
14.02 Residential Mortgage-Backed Securities	1,099,363	4,844,599	5,818,159	8,925,040	12,084,298	XXX	32,771,459	0.0	53,663,095	0.1	XXX	32,771,459
14.03 Commercial Mortgage-Backed Securities	10,563,702	147,883,624	58,576,221	39,334,262	56,794	XXX	256,414,603	0.3	268,993,524	0.3	XXX	256,414,603
14.04 Other Loan-Backed and Structured Securities	405,103,391	1,816,162,359	2,016,827,783	843,471,580	361,754,351	XXX	5,443,319,464	6.3	4,640,262,927	5.7	XXX	5,443,319,464
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	309,772	22,675,854	44,110,423	25,000,000		XXX	92,096,049	0.1	179,514,548	0.2	XXX	92,096,049
14.08 Totals	4,041,416,796	7,216,527,849	8,697,052,306	8,421,953,029	5,988,524,979	0	34,365,474,959	39.5	30,289,621,677	37.3	XXX	34,365,474,959
14.09 Line 14.08 as a % of Col. 7	11.8	21.0	25.3	24.5	17.4	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	4.6	8.3	10.0	9.7	6.9	0.0	39.5	XXX	XXX	XXX	XXX	39.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,135,803,470				1,135,803,470
2. Cost of short-term investments acquired	10,330,935,746				10,330,935,746
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	9,065,400,073				9,065,400,073
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,401,339,143	0	0	0	2,401,339,143
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	2,401,339,143	0	0	0	2,401,339,143

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		1,412,925,089
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	504,700,899	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	12,176,477	516,877,375
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	1,850,497,234	
3.2	Section 2, Column 19	(92,851,209)	1,757,646,025
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		305,278,404
6.	Considerations received/(paid) on terminations, Section 2, Column 15		619,570,790
7.	Amortization:		
7.1	Section 1, Column 19	(166,619,052)	
7.2	Section 2, Column 21	(93,055,772)	(259,674,824)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20		
8.2	Section 2, Column 23	205,442,729	205,442,729
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	(171,054,769)	
9.2	Section 2, Column 20	(6,222,958)	(177,277,727)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		3,141,646,281
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		3,141,646,281

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(14,853,819)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(18,085,563)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(32,939,446)			
3.14	Section 1, Column 18, prior year	(14,906,567)	(18,032,879)	(18,032,879)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(32,939,446)			
3.24	Section 1, Column 19, prior year plus	(14,906,567)			
3.25	SSAP No. 108 Adjustments		(18,032,879)	(18,032,879)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(421,358,735)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)	(421,358,735)			
4.23	SSAP No. 108 Adjustments		(421,358,735)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(32,939,382)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(32,939,382)

SCHEDULE DB - PART C - SECTION 1

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

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

SI12

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	3,141,646,281	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	(32,939,382)	
3.	Total (Line 1 plus Line 2)		3,108,706,899
4.	Part D, Section 1, Column 5	10,272,991,979	
5.	Part D, Section 1, Column 6	(7,164,285,080)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	3,548,079,597	
8.	Part B, Section 1, Column 13	(2,034,703)	
9.	Total (Line 7 plus Line 8)		3,546,044,894
10.	Part D, Section 1, Column 8	10,831,161,350	
11.	Part D, Section 1, Column 9	(7,285,116,456)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	1,528,540,125	
14.	Part B, Section 1, Column 20	96,607,114	
15.	Part D, Section 1, Column 11	1,625,147,239	
16.	Total (Line 13 plus Line 14 minus Line 15)		(0)

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	951,876,884		951,876,884	
2. Cost of cash equivalents acquired	35,242,539,867		35,242,539,867	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	35,813,124,607		35,813,124,607	
7. Deduct amortization of premium	102		102	
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	381,292,042	0	381,292,042	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	381,292,042	0	381,292,042	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
04905 Office Building		Omaha	NE	12/31/1999.		10,549,232		1,474,345	11,059,893	219,244			(219,244)			3,933,004
04910 Office Building		Omaha	NE	12/31/1999.		10,226,854		3,466,019	14,037,015	227,131			(227,131)			
04930 Office Building		Omaha	NE	12/31/1999.		6,757,694		720,912	7,403,093	75,140			(75,140)			
05040 Office Building		Greensboro	NC	12/31/1923.		6,408,293		596,010	4,900,000	90,636			(90,636)		49,048	133,787
05045 Parking Lot		Greensboro	NC	12/31/1983.		220,373		177,222	393,200	-			0			
05110 Office Building		Greensboro	NC	05/02/1917.		7,931,402		588,804	10,878,700	337			(337)		1,077,411	392,053
05115 Parking Garage		Greensboro	NC	12/29/1972.		6,844,083		3,124,835	6,268,600	109,577			(109,577)			148,453
05120 Office Building		Greensboro	NC	02/28/1947.		33,564,913		11,677,806	36,880,400	543,783			(543,783)		2,432,329	7,050,757
05125 Office Building		Greensboro	NC	10/22/1981.		1,962,306		1,036,692	1,100,000	30,677			(30,677)			1,712,075
05130 Parking Garage		Greensboro	NC	06/30/1989.		1,387,399		1,102,570	1,282,400	647			(647)			
05135 Office Building		Greensboro	NC	12/31/1985.		3,068,235		326,901	2,280,000	70,050			(70,050)		158,666	1,505,754
05145 Office Building		Concord	NH	12/31/1975.		5,766,820		-	6,400,000	214,994			(214,994)			1,196,136
Home Office Properties - Parking Lots		Fort Wayne	IN	01/01/1970.		1,113,938		609,605	-	3,970			(3,970)			
Home Office Properties - Parking Lots		Fort Wayne	IN	01/01/1970.		1,017,150		704,088	-	26,493			(26,493)			
Home Office Properties - Parking Lots		Greensboro	NC	11/18/2009.		43,794		12,401	-	28,606			(28,606)			
05225 Office Building		Greensboro	NC	11/26/2013.		41,831,686		36,446,122		820,331			(820,331)			
0G351 Parking Garage		Omaha	NE	10/22/2012.		4,046,612		3,217,822		110,816			(110,816)			
0299999. Properties Occupied by the Reporting Entity - Administrative						142,740,784	0	65,282,154	102,883,301	2,572,432	0	0	(2,572,432)	0	3,717,454	16,072,019
0399999. Total - Properties Occupied by the Reporting Entity						142,740,784	0	65,282,154	102,883,301	2,572,432	0	0	(2,572,432)	0	3,717,454	16,072,019
Properties Held for the Production of Income																
5000 Drug Store		Baytown	TX	12/31/1998.	10/13/2016.	2,608,781		1,645,505	3,000,000	49,373			(49,373)		240,507	19,059
0499999. Total - Properties Held for the Production of Income						2,608,781	0	1,645,505	3,000,000	49,373	0	0	(49,373)	0	240,507	19,059
Properties Held for Sale																
05285 Industrial Building		Phoenix	AZ	11/07/2008.	11/17/2018.	13,354,629		8,390,062	10,022,000				0		15,600	146,073
05145 Office Building		Concord	NH	12/31/1975.	05/31/2006.	6,480,102		3,007,786		397,610			(397,610)			
0599999. Total - Properties Held for Sale						19,834,731	0	11,397,848	10,022,000	397,610	0	0	(397,610)	0	15,600	146,073
0699999. Totals						165,184,296	0	78,325,507	115,905,301	3,019,415	0	0	(3,019,415)	0	3,973,561	16,237,151

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
05225 Office Building	Greensboro	NC	01/31/2020.	Various				740,195
05225 Office Building	Greensboro	NC	04/24/2020.	Various				672,049
05225 Office Building	Greensboro	NC	05/21/2020.	Various				1,007,566
05225 Office Building	Greensboro	NC	05/27/2020.	Various				702,080
05225 Office Building	Greensboro	NC	06/26/2020.	Various				523,904
05225 Office Building	Greensboro	NC	07/04/2020.	Various				2,511,680
05225 Office Building	Greensboro	NC	07/29/2020.	Various				408,349
05225 Office Building	Greensboro	NC	08/28/2020.	Various				454,737
05225 Office Building	Greensboro	NC	10/27/2020.	Various				91,252
05225 Office Building	Greensboro	NC	11/20/2020.	Various				329,783
05225 Office Building	Greensboro	NC	12/22/2020.	Various				42,417
05225 Office Building	Greensboro	NC	12/28/2020.	Various				48,844
05225 Office Building	Greensboro	NC	12/30/2020.	Various				57,440
0199999. Total - Acquired by Purchase					0	0	0	7,590,296
0399999. Totals					0	0	0	7,590,296

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0199999. Total - Mortgages in Good Standing - Farm Mortgages							0	0	0	0	0	0	0	XXX
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							270,117,119	0	(251,478)	0	0	277,677	354,528,774	XXX
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							13,251,720,047	0	1,698,510	0	534,906	1,447,759	34,567,937,263	XXX
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							0	0	0	0	0	0	0	XXX
0899999. Total - Mortgages in Good Standing							13,521,837,167	0	1,447,032	0	534,906	1,725,436	34,922,466,037	XXX
0999999. Total - Restructured Mortgages - Farm Mortgages							0	0	0	0	0	0	0	XXX
1099999. Total - Restructured Mortgages - Residential Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
1199999. Total - Restructured Mortgages - Residential Mortgages - All Other							0	0	0	0	0	0	0	XXX
1299999. Total - Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							0	0	0	0	0	0	0	XXX
1499999. Total - Restructured Mortgages - Mezzanine Loans							0	0	0	0	0	0	0	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
1799999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Farm Mortgages							0	0	0	0	0	0	0	XXX
1899999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other							16,201,149	0	(1,836)	0	0	0	21,499,500	XXX
2099999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - All Other							0	0	0	0	0	0	0	XXX
2299999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Mezzanine Loans							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							16,201,149	0	(1,836)	0	0	0	21,499,500	XXX
2599999. Total - Mortgages in the Process of Foreclosure - Farm Mortgages							0	0	0	0	0	0	0	XXX
2699999. Total - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
2799999. Total - Mortgages in the Process of Foreclosure - Residential Mortgages - All Other							3,344,950	0	(614)	0	0	0	4,469,000	XXX
2899999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed							0	0	0	0	0	0	0	XXX
2999999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other							0	0	0	0	0	0	0	XXX
3099999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - Mezzanine Loans							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the Process of Foreclosure							3,344,950	0	(614)	0	0	0	4,469,000	XXX
3399999. Totals							13,541,383,266	0	1,444,582	0	534,906	1,725,436	34,948,434,537	XXX

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Residential Mortgages - All Other								
NB0584880	Houston	TX		01/10/2020	6.13	323,175		477,000
NB0584888	Kissimmee	FL		01/10/2020	4.88	448,000		640,000
NB0584889	Kissimmee	FL		01/10/2020	4.88	342,902		489,860
NB0584896	Laguna Niguel	CA		01/10/2020	4.88	693,731		1,215,000
NB0584903	Los Angeles (Porter Ranch Area)	CA		01/10/2020	4.88	857,293		1,055,000
NB0584912	Downey	CA		01/10/2020	5.75	341,676		608,880
NB0584916	Santa Ana	CA		01/10/2020	5.38	814,337		1,122,371
NB0584917	Chino	CA		01/10/2020	6.88	391,980		470,000
NB0584930	Las Vegas	NV		01/10/2020	6.63	246,291		315,000
NB0584931	San Diego	CA		01/10/2020	6.38	733,086		879,000
NB0585417	BRONX	NY		01/24/2020	6.66	526,907		720,000
NB0585420	Boca Raton	FL		01/24/2020	5.86	253,508		485,000
NB0585423	CORAL SPRINGS	FL		01/24/2020	5.64	340,551		420,000
NB0585425	Dover	NJ		01/24/2020	6.14	185,185		260,000
NB0585426	LORTON	VA		01/24/2020	7.61	839,112		910,000
NB0585428	Pontiac	MI		01/24/2020	7.31	90,553		115,000
NB0585439	NORTHBROOK	IL		01/24/2020	4.60	405,928		570,000
NB0585440	HOLLY SPRINGS	NC		01/24/2020	6.82	273,854		520,000
NB0585443	Honolulu	HI		01/24/2020	6.06	667,200		1,250,000
NB0585460	Anchorage	AK		01/24/2020	5.64	269,542		325,000
NB0585473	PARADISE VALLEY	AZ		01/24/2020	5.63	1,876,500		2,400,000
NB0585478	SCOTTSDALE	AZ		01/24/2020	5.88	586,300		670,000
NB0585479	PHOENIX	AZ		01/24/2020	5.99	429,510		515,000
NB0585483	San Antonio	TX		01/24/2020	7.13	300,127		340,000
NB0585484	SCOTTSDALE	AZ		01/24/2020	6.63	907,809		1,088,500
NB0585540	Columbine Valley	CO		01/30/2020	4.88	910,059		1,250,000
NB0585544	San Clemente	CA		01/30/2020	7.63	1,025,145		1,090,000
NB0585548	Sarasota	FL		01/30/2020	6.13	503,235		601,957
NB0585550	Las Vegas	NV		01/30/2020	7.99	916,988		975,000
NB0585551	SCOTTSDALE	AZ		01/30/2020	5.63	1,841,813		2,350,000
NB0585552	Los Angeles (Canoga Park Area)	CA		01/30/2020	7.88	484,358		515,000
NB0585553	Naples	FL		01/30/2020	6.50	291,416		319,000
NB0585556	San Clemente	CA		01/30/2020	5.25	1,141,794		1,385,000
NB0585652	CAVE CREEK	AZ		02/06/2020	6.25	868,721		925,000
NB0585656	West Hollywood	CA		02/06/2020	6.25	1,061,720		1,270,000
NB0585658	San Clemente	CA		02/06/2020	5.88	1,107,700		1,325,000
NB0585659	Los Angeles	CA		02/06/2020	7.38	451,440		540,000
NB0585660	Los Angeles	CA		02/06/2020	5.99	364,444		465,000
NB0585661	Richardson	TX		02/06/2020	7.25	634,838		675,000
NB0585662	PHOENIX	AZ		02/06/2020	5.99	994,840		1,190,000
NB0585666	BROADWAY	VA		02/11/2020	6.34	314,181		468,500
NB0585668	Big Indian	NY		02/11/2020	6.84	284,037		435,000
NB0585669	Big Indian	NY		02/11/2020	6.94	579,230		735,000
NB0585670	Pine Hill	NY		02/11/2020	6.94	671,450		850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0585671	SIGNAL HILL	CA		02/11/2020	4.75	834,979		1,035,000
NB0585672	PRINCETON	NJ		02/11/2020	6.03	506,834		670,000
NB0585674	Ojai	CA		02/11/2020	5.16	1,364,974		2,235,000
NB0585675	FLORENCE	SC		02/11/2020	9.18	101,088		126,000
NB0585678	STUDIO CITY	CA		02/11/2020	5.19	766,425		925,000
NB0585679	WEST PALM BCH	FL		02/11/2020	6.27	334,622		425,000
NB0585680	CLEARWATER	FL		02/11/2020	6.26	277,645		315,000
NB0585682	JEFFERSON	MD		02/11/2020	7.51	102,395		140,000
NB0585684	JERSEY CITY	NJ		02/11/2020	6.91	461,757		549,000
NB0585685	DALLAS	TX		02/11/2020	5.76	1,371,325		1,730,000
NB0585686	LAKE WORTH	FL		02/11/2020	6.73	315,615		380,000
NB0585688	STILLWATER	MN		02/11/2020	6.94	1,388,772		1,800,000
NB0585689	Dallas	TX		02/11/2020	7.26	933,783		1,006,000
NB0585690	NEPTUNE	NJ		02/11/2020	6.51	180,161		215,000
NB0585691	PHILADELPHIA	PA		02/11/2020	7.44	182,117		230,000
NB0585692	HOUSTON	TX		02/11/2020	8.24	117,399		139,000
NB0585693	DARBY	PA		02/11/2020	6.44	159,151		220,000
NB0585694	LONE TREE	CO		02/11/2020	7.01	691,414		730,000
NB0585695	FAIRFIELD	NJ		02/11/2020	5.90	200,200		260,000
NB0585740	Las Vegas	NV		02/13/2020	7.38	226,504		255,000
NB0585741	Chula Vista	CA		02/13/2020	5.99	2,303,319		2,975,000
NB0585742	Los Angeles	CA		02/13/2020	7.38	755,013		910,000
NB0585746	Rancho Mission Viejo	CA		02/13/2020	5.99	1,031,877		1,110,000
NB0585747	Anaheim	CA		02/13/2020	5.63	609,913		745,000
NB0585750	San Clemente	CA		02/13/2020	4.75	662,629		970,000
NB0585751	Granada Hills	CA		02/13/2020	5.13	485,740		680,000
NB0585752	Torrance	CA		02/13/2020	5.88	418,000		675,000
NB0585753	Jurupa Valley	CA		02/13/2020	6.99	536,085		595,000
NB0585815	Sunny Isl Bch	FL		02/20/2020	6.94	420,948		563,000
NB0585816	Bronx	NY		02/20/2020	6.91	703,363		840,000
NB0585821	Wilton	CT		02/20/2020	6.56	626,750		825,000
NB0585822	MYRTLE BEACH	SC		02/20/2020	6.64	203,232		281,000
NB0585823	Portland	OR		02/20/2020	5.79	992,377		1,275,000
NB0585830	ELMIRA	NY		02/20/2020	7.94	63,465		75,000
NB0585831	SPARTA	NJ		02/20/2020	6.72	225,611		335,000
NB0585833	WINTER GARDEN	FL		02/20/2020	6.26	195,181		286,000
NB0585834	E BRUNSWICK	NJ		02/20/2020	6.44	340,010		425,000
NB0585835	DAVENPORT	FL		02/20/2020	6.76	1,287,444		1,638,000
NB0585837	LIVONIA	MI		02/20/2020	7.06	174,441		237,000
NB0585838	ROYAL OAK	MI		02/20/2020	7.06	184,009		250,000
NB0585839	FERNDALE	MI		02/20/2020	7.06	172,232		234,000
NB0585840	HENDERSONVLLE	NC		02/20/2020	6.57	221,876		335,000
NB0585841	LYNBROOK	NY		02/20/2020	6.25	366,538		675,000
NB0585843	PASADENA	CA		02/20/2020	5.77	305,849		700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0585844	Kailua	HI		02/20/2020	4.36	543,034		750,000
NB0585845	Kailua	HI		02/20/2020	6.39	251,388		825,000
NB0585847	TEMECULA	CA		02/20/2020	5.59	1,026,878		1,400,000
NB0585849	NORTH HILLS	CA		02/20/2020	6.09	581,352		620,000
NB0585850	CEDAR HILL	TX		02/20/2020	7.51	317,978		335,000
NB0585851	Shelby Twp	MI		02/20/2020	6.26	371,678		416,000
NB0585852	SAINT ALBANS	NY		02/20/2020	7.29	356,936		590,000
NB0585853	Boynton Beach	FL		02/20/2020	7.68	605,362		680,000
NB0585855	FORDS	NJ		02/20/2020	6.19	249,228		315,000
NB0585857	TRACY	CA		02/20/2020	7.89	613,473		685,000
NB0585858	CHICAGO	IL		02/20/2020	6.56	78,071		94,000
NB0585859	FENTON	MI		02/20/2020	5.26	777,216		830,000
NB0585860	ROUND ROCK	TX		02/20/2020	5.11	352,353		455,000
NB0585861	TAMPA	FL		02/20/2020	7.19	87,361		121,000
NB0585863	Aurora	CO		02/21/2020	7.25	285,285		355,000
NB0585864	St. Petersburg	FL		02/21/2020	7.50	348,926		427,000
NB0585866	San Francisco	CA		02/21/2020	6.13	689,700		1,255,000
NB0585867	SCOTTSDALE	AZ		02/21/2020	6.25	950,950		1,525,000
NB0585868	SCOTTSDALE	AZ		02/21/2020	5.50	365,750		765,000
NB0585870	Fresno	CA		02/21/2020	7.25	442,035		470,000
NB0585872	SCOTTSDALE	AZ		02/21/2020	7.88	797,544		848,000
NB0585873	Los Angeles	CA		02/21/2020	5.99	1,339,784		1,635,000
NB0585876	Draper	UT		02/21/2020	7.25	468,160		560,000
NB0585878	Somis	CA		02/21/2020	5.99	650,513		830,000
NB0585879	North Lauderdale	FL		02/27/2020	6.35	110,623		177,000
NB0585880	Houston	TX		02/27/2020	7.10	512,173		700,000
NB0585881	San Jose	CA		02/27/2020	7.00	447,946		670,000
NB0585882	Pittsburgh	PA		02/27/2020	7.60	97,590		175,000
NB0585883	Butte	MT		02/27/2020	6.70	105,727		145,000
NB0585884	Ansonia	CT		02/27/2020	6.85	191,844		245,000
NB0585885	Cañon City	CO		02/27/2020	6.55	92,566		119,000
NB0585886	Holiday	FL		02/27/2020	6.10	107,326		140,000
NB0585887	Odessa	TX		02/27/2020	7.00	152,517		195,000
NB0585888	Columbia	TN		02/27/2020	6.95	82,697		105,000
NB0585889	St. Louis	MO		02/27/2020	7.40	95,197		120,000
NB0585890	Greensboro	NC		02/27/2020	6.75	181,656		240,000
NB0585891	St. Louis	MO		02/27/2020	6.50	148,572		191,000
NB0585892	Chicago	IL		02/27/2020	6.80	252,991		305,000
NB0585893	Missouri City	TX		02/27/2020	6.55	120,058		150,000
NB0585894	Chicago	IL		02/27/2020	6.35	115,489		160,000
NB0585895	Chicago	IL		02/27/2020	6.50	107,326		140,000
NB0585896	Dundalk	MD		02/27/2020	6.45	138,657		167,500
NB0585897	Nashville	TN		02/27/2020	6.30	1,273,428		2,300,000
NB0585898	Cleveland	OH		02/27/2020	7.25	135,606		185,000
NB0585899	Richmond City	VA		02/27/2020	6.05	115,388		160,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0585900	New Orleans	LA		02/27/2020	6.75	183,775		270,000
NB0585901	Denver	CO		02/27/2020	6.75	276,061		355,000
NB0585902	Englewood	FL		02/27/2020	6.45	253,723		310,000
NB0585903	Fort Lauderdale	FL		02/27/2020	6.60	117,441		150,000
NB0585904	Richmond	VA		02/27/2020	6.40	103,948		135,000
NB0585905	Houston	TX		02/27/2020	7.15	78,169		100,000
NB0585906	Pompano Beach	FL		02/27/2020	6.75	204,718		304,000
NB0585907	Jacksonville	FL		02/27/2020	6.35	135,399		165,000
NB0585908	Detroit	MI		02/27/2020	7.25	258,646		380,000
NB0585909	Racine	WI		02/27/2020	7.25	86,035		110,000
NB0585910	Racine	WI		02/27/2020	6.75	113,427		150,000
NB0585911	Norfolk	VA		02/27/2020	6.35	119,445		179,000
NB0585912	Kansas City	MO		02/27/2020	6.25	360,008		440,000
NB0585913	Ansonia	CT		02/27/2020	7.10	157,556		190,000
NB0585914	Atlantic City	NJ		02/27/2020	5.90	107,173		149,000
NB0585915	Rocky Point	NY		02/27/2020	5.80	175,937		260,000
NB0585916	Willingboro	NJ		02/27/2020	6.65	197,117		240,000
NB0585917	Scranton	PA		02/27/2020	7.40	91,137		115,000
NB0585918	Suffolk	VA		02/27/2020	7.65	97,673		143,500
NB0585919	Suffolk	VA		02/27/2020	7.25	157,230		231,000
NB0585920	Philadelphia	PA		02/27/2020	6.10	103,493		135,000
NB0585921	Dundalk	MD		02/27/2020	7.00	101,678		130,000
NB0585922	Jacksonville	FL		02/27/2020	6.75	109,937		145,000
NB0585923	Jacksonville	FL		02/27/2020	6.75	168,716		226,000
NB0585924	Wilmington	DE		02/27/2020	7.40	89,392		122,000
NB0585925	Minneapolis	MN		02/27/2020	6.50	126,491		165,000
NB0585926	Apopka	FL		02/27/2020	6.40	142,349		182,000
NB0585927	Athens	GA		02/27/2020	6.80	152,914		187,000
NB0585928	Fitchburg	MA		02/27/2020	7.10	204,194		300,000
NB0585929	Stone Mountain	GA		02/27/2020	5.70	153,284		235,000
NB0585930	Pleasantville	NJ		02/27/2020	6.90	85,788		110,000
NB0585931	Douglasville	GA		02/27/2020	6.55	124,701		155,500
NB0585932	Pittsburgh	PA		02/27/2020	6.30	107,798		140,000
NB0585933	Texas City	TX		02/27/2020	5.95	103,685		158,000
NB0585934	La Marque	TX		02/27/2020	6.05	77,989		135,500
NB0585935	Titusville	FL		02/27/2020	6.60	121,470		150,000
NB0585936	Pittsburgh	PA		02/27/2020	6.05	105,027		145,000
NB0585937	Cudahy	WI		02/27/2020	7.00	106,772		151,000
NB0585938	Riverview	FL		02/27/2020	6.10	144,113		185,000
NB0585939	Milwaukee	WI		02/27/2020	7.35	99,651		136,000
NB0585940	Acworth	GA		02/27/2020	6.35	135,606		185,000
NB0586092	Los Angeles (San Pedro Area)	CA		02/28/2020	5.88	532,303		643,500
NB0586093	PHOENIX	AZ		02/28/2020	6.99	313,500		423,000
NB0586096	Rancho Palos Verdes	CA		02/28/2020	4.75	1,112,014		1,351,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0586097	Northbrook	IL		02/28/2020	5.13	718,469		922,000
NB0586098	Newport Beach	CA		02/28/2020	5.63	649,468		1,100,000
NB0586101	San Diego	CA		02/28/2020	6.88	1,481,288		1,575,000
NB0586102	San Diego	CA		02/28/2020	5.88	370,370		550,000
NB0586103	Hemet	CA		02/28/2020	6.99	296,780		355,000
NB0586104	Anaheim	CA		02/28/2020	5.38	321,030		410,000
NB0586105	Meadow Vista	CA		02/28/2020	4.13	1,322,425		1,750,000
NB0586107	Champions Gate	FL		02/27/2020	6.21	245,458		277,000
NB0586108	Marshall	MN		02/27/2020	7.94	246,303		332,500
NB0586110	Vidor	TX		02/27/2020	7.82	168,110		191,500
NB0586112	MARSHALL	MN		02/27/2020	7.81	256,001		346,000
NB0586114	Atlantic City	NJ		02/27/2020	6.91	258,229		330,000
NB0586115	Oak Island	NC		02/27/2020	7.26	522,053		593,000
NB0586117	SNELLVILLE	GA		02/27/2020	5.81	375,750		450,000
NB0586118	Clinton Twp	MI		02/27/2020	6.44	100,836		120,000
NB0586119	SCOTTSDALE	AZ		02/27/2020	4.61	1,816,413		2,500,000
NB0586120	LEMOORE	CA		02/27/2020	5.02	543,527		915,000
NB0586121	Palm Beach Gardens	FL		02/27/2020	6.57	425,404		540,000
NB0586122	STAMFORD	CT		02/27/2020	6.19	403,438		490,000
NB0586124	LYNN	MA		02/27/2020	6.66	521,552		665,000
NB0586125	West Palm Beach	FL		02/27/2020	5.28	239,751		305,000
NB0586126	JERSEY CITY	NJ		02/27/2020	6.48	453,020		540,000
NB0586127	GREENSBORO	NC		02/27/2020	6.64	141,734		150,000
NB0586130	FREDERICKSBRG	VA		02/27/2020	6.89	214,655		255,000
NB0586131	Ukiah	CA		02/27/2020	4.92	802,608		1,195,000
NB0586132	Cutler Bay	FL		02/27/2020	4.86	282,966		455,000
NB0586133	FT LAUDERDALE	FL		02/27/2020	6.89	269,047		286,000
NB0586134	Worcester	MA		02/27/2020	7.44	73,691		158,000
NB0586135	Chino Hills	CA		02/27/2020	3.74	644,863		910,000
NB0586137	FONTANA	CA		02/27/2020	7.51	283,595		300,000
NB0586138	SACRAMENTO	CA		02/27/2020	5.26	318,056		388,000
NB0586140	Youngstown	OH		02/27/2020	7.56	93,411		122,000
NB0586141	N LAS VEGAS	NV		02/27/2020	5.94	225,118		284,000
NB0586142	LOS ANGELES	CA		02/27/2020	4.95	1,036,149		1,400,000
NB0586146	WHEELING	IL		02/27/2020	6.47	132,100		172,000
NB0586244	Annapolis	MD		03/03/2020	6.40	366,903		465,000
NB0586245	MESA	AZ		03/03/2020	6.76	614,817		654,000
NB0586246	Lafayette Hill	PA		03/03/2020	7.87	347,211		444,000
NB0586247	MILFORD	TX		03/03/2020	6.64	226,986		885,000
NB0586249	RALEIGH	NC		03/03/2020	7.63	247,820		280,000
NB0586251	Brooklyn	NY		03/03/2020	4.88	572,863		1,200,000
NB0586252	Aurora	IN		03/03/2020	5.66	304,658		400,000
NB0586253	HACIENDA HTS	CA		03/03/2020	5.39	503,195		680,000
NB0586254	SUGAR LAND	TX		03/03/2020	7.00	217,834		260,000
NB0586255	Los Angeles	CA		03/03/2020	3.85	1,922,428		6,905,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0586257	DUNCAN	SC		03/03/2020	6.12	222,552		265,000
NB0586258	STANHOPE	NJ		03/03/2020	7.57	102,529		132,000
NB0586259	FREEHOLD	NJ		03/03/2020	5.99	240,005		290,000
NB0586260	BILOXI	MS		03/03/2020	7.64	334,227		353,000
NB0586263	Loveland	OH		03/03/2020	8.29	221,910		243,000
NB0586267	DORAL	FL		03/03/2020	7.57	265,854		285,000
NB0586268	CHICAGO	IL		03/03/2020	5.48	351,643		470,000
NB0586269	WIXOM	MI		03/03/2020	6.56	157,932		240,000
NB0586270	Griffith	IN		03/03/2020	6.79	101,263		125,000
NB0586272	ASTORIA	NY		03/03/2020	6.70	721,243		1,380,000
NB0586273	EULESS	TX		03/03/2020	7.49	210,993		257,000
NB0586274	PEYTON	CO		03/03/2020	6.56	294,106		350,000
NB0586276	Hinsdale	IL		03/03/2020	5.89	1,213,488		1,570,000
NB0586277	HOUSTON	TX		03/03/2020	6.89	179,817		202,000
NB0586279	SHARPSBURG	GA		03/03/2020	7.26	434,746		480,000
NB0586280	W HOLLYWOOD	CA		03/03/2020	6.88	649,245		776,000
NB0586281	SPRING	TX		03/03/2020	6.39	1,047,222		1,125,000
NB0586282	MANASSAS PARK	VA		03/03/2020	7.69	104,520		136,000
NB0586283	MANASSAS	VA		03/03/2020	7.62	109,726		132,000
NB0586284	KISSIMMEE	FL		03/03/2020	7.66	147,082		182,000
NB0586285	JAMAICA	NY		03/03/2020	6.60	473,999		695,000
NB0586286	DAVENPORT	FL		03/03/2020	7.45	161,202		220,000
NB0586287	HACKENSACK	NJ		03/03/2020	5.31	328,538		415,000
NB0586288	MASTIC BEACH	NY		03/03/2020	7.43	173,627		205,000
NB0586289	MIAMI BEACH	FL		03/03/2020	7.69	1,021,438		1,075,000
NB0586290	BOYLSTON	MA		03/03/2020	7.19	359,849		428,045
NB0586291	TRENTON	NJ		03/03/2020	7.64	126,776		160,000
NB0586297	ITALY	TX		03/03/2020	7.26	308,807		333,000
NB0586299	ST PETERSBURG	FL		03/03/2020	5.91	178,091		225,000
NB0586300	RICHMOND	CA		03/03/2020	8.14	427,300		450,000
NB0586301	PORT ST LUCIE	FL		03/03/2020	6.52	137,622		165,000
NB0586302	Scottsdale	AZ		03/03/2020	4.88	1,537,159		2,300,000
NB0586303	CHICAGO	IL		03/03/2020	4.89	148,311		190,000
NB0586305	San Francisco	CA		03/03/2020	5.11	1,081,278		1,350,000
NB0586459	Seattle	WA		03/13/2020	5.88	280,060		700,000
NB0586468	PARADISE VALLEY	AZ		03/13/2020	5.88	2,215,400		2,650,000
NB0586472	LAGUNA HILLS	CA		03/13/2020	5.50	652,080		780,000
NB0586660	Hesperia	CA		03/20/2020	8.13	366,795		390,000
NB0586661	(Northridge Area), Los Angeles	CA		03/20/2020	5.75	975,720		1,175,000
NB0586664	Redondo Beach	CA		03/20/2020	4.75	1,065,900		1,700,000
NB0586671	Henderson	NV		03/20/2020	6.99	393,347		470,511
NB0588441	Alpharetta	GA		07/17/2020	6.38	1,057,230		1,360,000
NB0588442	Rowland Heights	CA		07/17/2020	6.33	411,015		795,000
NB0588444	MONROE TWP	NJ		07/17/2020	6.13	381,029		680,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0588445	Apopka	FL		07/17/2020	5.70	248,254		327,000
NB0588446	Albuquerque	NM		07/17/2020	6.28	1,710,225		2,750,000
NB0588447	ORLANDO	FL		07/17/2020	6.53	194,858		410,000
NB0588448	SPARTA	NJ		07/17/2020	6.25	231,993		530,000
NB0588449	SIMPSONVILLE	SC		07/17/2020	6.35	315,614		435,000
NB0588450	ANNAPOLIS	MD		07/17/2020	6.43	1,496,400		2,080,500
NB0588451	WINSTON SALEM	NC		07/17/2020	7.13	251,358		305,000
NB0588452	Tarzana	CA		07/17/2020	5.93	1,313,312		2,500,000
NB0588453	MIAMI GARDENS	FL		07/17/2020	7.20	193,040		268,000
NB0588454	SAINT JOHNS	FL		07/17/2020	7.20	354,914		430,000
NB0588455	RICHMOND	TX		07/17/2020	6.45	273,829		420,000
NB0588456	BRADENTON	FL		07/17/2020	6.33	513,471		815,000
NB0588457	Douglas City	CA		07/17/2020	6.43	452,100		565,000
NB0588458	CHATSWORTH	CA		07/17/2020	6.43	882,366		1,145,000
NB0588459	HOBE SOUND	FL		07/17/2020	6.68	173,868		365,000
NB0588460	ELLICOTT CITY	MD		07/17/2020	5.93	733,635		1,255,000
NB0588461	NEPTUNE	NJ		07/17/2020	6.75	200,472		299,000
NB0588462	Mission Viejo	CA		07/17/2020	6.13	1,040,344		1,350,000
NB0588494	Flossmoor	IL		07/30/2020	5.55	174,864		350,000
NB0588495	Chicago	IL		07/30/2020	5.25	230,777		345,000
NB0588496	Dolton	IL		07/30/2020	5.50	490,354		755,000
NB0588509	ALLENHURST	NJ		07/30/2020	4.75	1,312,000		1,800,000
NB0588510	MONROE TOWNSHIP	NJ		07/30/2020	5.90	302,700		480,000
NB0588512	Bonita	CA		07/30/2020	6.78	954,500		1,200,000
NB0588513	KALAMAZOO	MI		07/30/2020	6.68	363,516		490,000
NB0588514	Boca Raton	FL		07/30/2020	6.93	299,425		675,000
NB0588515	MIRAMAR	FL		07/30/2020	6.11	657,594		800,000
NB0588516	MIAMI SHORES	FL		07/30/2020	6.30	583,945		818,000
NB0588517	BOCA RATON	FL		07/30/2020	6.88	395,588		550,000
NB0588519	SPRING VALLEY	CA		08/05/2020	5.97	280,292		422,500
NB0588521	WESTPORT	CT		08/05/2020	6.13	648,656		1,500,000
NB0588522	PEMBROKE PNES	FL		08/05/2020	6.25	752,400		912,000
NB0588523	BROOKLAWN	NJ		08/05/2020	7.25	161,831		225,000
NB0588524	NOKOMIS	FL		08/05/2020	6.75	299,475		370,000
NB0588525	SAN RAMON	CA		08/05/2020	6.69	1,361,701		1,750,000
NB0588526	Calabasas	CA		08/05/2020	6.18	1,867,852		2,425,000
NB0588527	Fresno	CA		08/05/2020	6.49	206,525		268,000
NB0588528	PORTLAND	OR		08/05/2020	6.61	2,463,276		3,400,000
NB0588643	Chicago	IL		08/21/2020	6.35	324,160		575,000
NB0588644	Chicago	IL		08/21/2020	6.25	619,622		960,000
NB0588645	Chicago	IL		08/21/2020	6.45	217,958		332,000
NB0588646	Chicago	IL		08/21/2020	6.00	148,080		246,000
NB0588647	Arlington	TX		08/21/2020	6.88	109,242		142,000
NB0588648	Chicago	IL		08/21/2020	6.70	275,730		390,000
NB0588649	Chicago	IL		08/21/2020	6.15	131,199		364,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0588650	Joliet	IL		08/21/2020	6.70	154,606		202,000
NB0588660	Chicago	IL		08/27/2020	6.85	763,125		1,020,000
NB0588661	Fort Worth	TX		08/27/2020	6.65	284,181		374,600
NB0588662	Fort Worth	TX		08/27/2020	6.65	282,967		373,000
NB0588663	Fort Worth	TX		08/27/2020	6.65	283,043		373,100
NB0588664	Fort Worth	TX		08/27/2020	6.65	283,271		373,400
NB0588665	Fort Worth	TX		08/27/2020	6.65	283,498		373,700
NB0588666	Fort Worth	TX		08/27/2020	6.65	288,050		390,000
NB0588667	Fort Worth	TX		08/27/2020	6.65	288,050		379,700
NB0588668	Fort Worth	TX		08/27/2020	6.65	282,967		373,000
NB0588669	Fort Worth	TX		08/27/2020	6.65	282,967		373,000
NB0588670	Fort Worth	TX		08/27/2020	6.65	288,278		385,400
NB0588671	Crest Hill	IL		08/27/2020	5.85	87,063		125,000
NB0588672	North Chicago	IL		08/27/2020	5.85	1,298,617		1,983,000
NB0588673	Waukegan	IL		08/27/2020	5.85	923,374		1,410,000
NB0588674	North Chicago	IL		08/27/2020	5.85	1,153,562		1,761,500
NB0588675	NORRISTOWN	PA		08/27/2020	7.00	106,708		175,000
NB0588677	Las Vegas	NV		08/27/2020	6.74	149,904		265,000
NB0588678	LIGHTHOUSE POINT	FL		08/27/2020	5.93	822,800		1,150,000
NB0588679	PLAINFIELD	IL		08/27/2020	6.36	337,477		440,000
NB0588680	LAKESIDE	AZ		08/27/2020	6.11	300,065		394,000
NB0588681	CONSHOHOCKEN	PA		08/27/2020	6.31	399,058		500,000
NB0588682	Turlock	CA		08/27/2020	5.94	1,542,750		2,000,000
NB0588683	Los Angeles	CA		08/27/2020	6.11	969,140		1,200,000
NB0588684	TENAFLY	NJ		08/27/2020	6.40	417,150		725,000
NB0588685	CHINO HILLS	CA		08/27/2020	5.99	1,013,935		1,235,000
NB0588687	Pittsburgh	PA		08/27/2020	6.44	381,574		539,000
NB0588692	LAKE HAVASU CITY	AZ		08/27/2020	6.30	290,320		375,000
NB0588740	Fort Lauderdale	FL		09/04/2020	5.90	1,653,438		2,530,000
NB0588741	IRVINGTON	NJ		09/04/2020	7.38	134,875		255,000
NB0588742	Tamarac	FL		09/04/2020	6.94	77,755		108,000
NB0588743	KENNEDALE	TX		09/04/2020	6.80	152,958		280,000
NB0588744	Orlando	FL		09/04/2020	6.95	233,913		388,000
NB0588745	Kissimmee	FL		09/04/2020	6.83	333,285		538,000
NB0588746	YUCCA VALLEY	CA		09/04/2020	6.69	148,363		220,000
NB0588747	Livermore	CA		09/04/2020	6.36	689,082		838,000
NB0588748	BRADENTON	FL		09/04/2020	6.06	313,539		382,000
NB0588749	Wesley Chapel	FL		09/04/2020	6.74	125,568		170,000
NB0588750	RANCHO SANTA MARGARITA	CA		09/04/2020	6.69	483,395		595,000
NB0588751	Bloomsburg	PA		09/04/2020	6.81	206,892		255,000
NB0588752	Carson	CA		09/04/2020	6.49	626,131		720,000
NB0588753	KENT	WA		09/04/2020	7.05	341,055		475,000
NB0588788	Chicago	IL		09/16/2020	6.75	544,748		710,000
NB0588789	Lockport	IL		09/16/2020	6.30	276,523		362,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0588790	Chicago	IL		09/16/2020	6.70	169,716		237,000
NB0588791	Chicago	IL		09/16/2020	6.70	415,338		580,000
NB0588792	South Holland	IL		09/16/2020	5.90	152,826		225,000
NB0588793	Chicago Ridge	IL		09/16/2020	5.90	204,370		306,000
NB0588889	Los Angeles	CA		09/24/2020	5.75	1,302,356		1,690,000
NB0588891	Flagstaff	AZ		09/24/2020	5.99	595,776		725,000
NB0588893	Los Angeles	CA		09/24/2020	6.88	855,333		1,045,000
NB0588895	Paradise Valley	AZ		09/24/2020	5.99	1,860,270		2,575,000
NB0588896	Phoenix	AZ		09/24/2020	5.38	1,134,598		1,475,000
NB0588950	Chicago	IL		09/30/2020	5.50	650,885		940,000
NB0588951	Azle	TX		09/30/2020	6.25	153,611		226,000
NB0588952	Dallas	TX		09/30/2020	6.45	123,600		160,000
NB0588953	Mesquite	TX		09/30/2020	6.50	139,965		183,500
NB0588954	Berkeley	IL		09/30/2020	6.53	338,208		512,000
NB0588983	Amboy	WA		10/01/2020	7.25	674,848		870,000
NB0588985	Gilbert	AZ		10/01/2020	6.63	314,853		440,000
NB0588988	Fountain Hills	AZ		10/01/2020	4.99	1,064,175		1,500,000
NB0589019	El Dorado Hills	CA		10/09/2020	5.25	790,113		1,278,513
NB0589020	Paradise Valley	AZ		10/09/2020	5.88	2,202,008		3,200,000
NB0589023	Mill Valley	CA		10/09/2020	5.38	1,660,547		2,500,000
NB0589024	Rancho Santa Margarita	CA		10/09/2020	6.13	627,923		716,000
NB0589025	Palm Springs	CA		10/09/2020	6.38	1,032,546		1,275,000
NB0589026	Pismo Beach	CA		10/09/2020	5.38	634,914		840,000
NB0589027	Phoenix	AZ		10/09/2020	4.99	1,021,000		1,360,000
NB0589028	La Jolla Area	CA		10/09/2020	5.50	1,205,400		1,960,000
NB0589029	Las Vegas	NV		10/09/2020	7.25	480,345		580,127
NB0589030	Altadena	CA		10/09/2020	5.25	1,155,533		1,350,000
NB0589042	FLAGSTAFF	AZ		10/09/2020	6.28	1,735,738		2,398,000
NB0589043	MARGATE CITY	NJ		10/09/2020	6.11	544,688		760,000
NB0589045	SAN DIEGO	CA		10/09/2020	5.70	1,606,800		2,600,000
NB0589046	WRIGHTSTOWN	NJ		10/09/2020	5.44	143,989		325,000
NB0589047	RALEIGH	NC		10/09/2020	5.68	628,414		780,000
NB0589048	Jupiter	FL		10/09/2020	4.70	762,340		940,000
NB0589049	PHILADELPHIA	PA		10/09/2020	7.13	107,900		160,000
NB0589050	PHILADELPHIA	PA		10/09/2020	7.13	112,621		167,000
NB0589052	PHILADELPHIA	PA		10/09/2020	7.13	113,295		168,000
NB0589053	TAMPA	FL		10/09/2020	6.25	284,213		572,000
NB0589054	HILMAR	CA		10/09/2020	6.56	167,038		232,000
NB0589055	ESCONDIDO	CA		10/09/2020	5.56	1,481,026		1,800,000
NB0589056	Markleeville	CA		10/09/2020	5.78	724,041		829,000
NB0589057	GILBERT	AZ		10/09/2020	6.69	326,086		456,750
NB0589058	MAYS LANDING	NJ		10/09/2020	6.06	303,693		370,000
NB0589059	PHOENIX	AZ		10/09/2020	5.56	330,948		495,000
NB0589060	Sun Valley	ID		10/09/2020	6.13	632,460		762,000
NB0589061	BOONSBORO	MD		10/09/2020	6.38	248,378		355,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NB0589062	SW RANCHES	FL		10/09/2020	6.31	621,722		710,000
NB0589063	HENDERSON	NV		10/09/2020	6.58	780,117		940,000
NB0589064	Aiea	HI		10/09/2020	6.61	840,375		1,350,000
NB0589065	Paterson	NJ		10/09/2020	6.78	257,758		390,000
NB0589066	EWING	NJ		10/09/2020	6.25	234,359		395,000
NB0589067	East Hazel Crest	IL		10/16/2020	6.00	507,473		702,000
NB0589068	Lansing	IL		10/16/2020	6.00	323,900		436,000
NB0589069	Mount Prospect	IL		10/16/2020	5.67	181,701		284,000
NB0589070	Chicago	IL		10/16/2020	5.80	620,723		870,000
NB0589071	Lakeville	CT		10/16/2020	5.45	346,788		545,000
NB0589072	Chicago	IL		10/16/2020	5.75	759,084		1,383,000
NB0589094	OXFORD	MI		10/19/2020	6.61	557,345		644,000
NB0589095	PHOENIX	AZ		10/19/2020	6.69	365,978		415,000
NB0589097	Sorrento	FL		10/19/2020	6.31	171,141		209,000
NB0589098	LONG GROVE	IL		10/19/2020	6.49	785,452		1,000,000
NB0589102	BONSALL	CA		10/19/2020	6.19	1,198,848		1,450,000
NB0589103	LAS VEGAS	NV		10/19/2020	6.06	659,834		802,000
NB0589104	PLANTATION	FL		10/19/2020	5.55	328,238		400,000
NB0589105	ORLANDO	FL		10/19/2020	5.94	292,093		357,000
NB0589106	MIRAMAR	FL		10/19/2020	5.69	325,290		373,000
NB0589108	FLOWERY BR	GA		10/19/2020	5.49	271,521		330,000
G4215*AA4	CHESHIRE	GBR		05/01/2020	3.20	7,858,361		
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other						215,296,545	0	285,293,914
Mortgages in Good Standing - Commercial Mortgages - All Other								
ATC02400	HOLLYWOOD	FL		06/17/2019	2.79		3,600,000	46,752,000
ATC02500	NEW YORK	NY		06/26/2019	4.57		1,523,214	74,536,000
ATC02501	NEW YORK	NY		06/26/2019	6.25		2,274,743	74,536,000
ATC02502	NEW YORK	NY		04/15/2020	4.57	7,912,394	492,594	74,536,000
ATC02900	BOSTON	MA		07/23/2019	4.14		2,267,149	35,960,000
ATC03000	SAN FRANCISCO	CA		07/24/2019	2.25		792,536	89,205,600
ATC04100	LOS ANGELES	CA		12/20/2019	2.88		2,939,675	52,348,800
ATC04200	LONG ISLAND CITY	NY		01/03/2020	3.15	8,509,421	1,327,125	24,585,000
ATC04300	BAYONNE	NJ		02/11/2020	4.13	5,188,988	3,579,980	37,553,740
ATC04400	NEW YORK	NY		03/30/2020	4.96	24,750,000		120,832,850
ATC04500	LONDON	GBR		06/29/2020	4.29	2,250,585	2,360,584	29,796,887
ATC04600	NEWNAN	GA		07/27/2020	3.75	5,266,140		35,885,520
ATC04700	BERKELEY	MO		08/04/2020	3.75	21,235,540	1,529,055	30,366,653
ATC04800	Falls Church	VA		11/04/2020	3.30	28,600,000		39,600,000
ATC04900	MULTIPLE	WA		12/29/2020	3.60	18,953,477		25,020,469
ATC05000	MULTIPLE	WA		12/29/2020	3.60	21,209,173		27,999,531
L1617901	NASHUA	NH		12/14/2020	3.25	6,000,000		59,310,000
L1910300	QUEENSBURY	NY		01/30/2020	3.71	2,400,000		4,608,000
L1910400	SAVAGE	MD		03/17/2020	3.15	15,000,000		29,573,460
L1910500	RANCHO CUCAMONGA	CA		01/23/2020	3.20	18,000,000		32,580,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
L1910600	BALTIMORE	MD		03/27/2020	3.90	22,000,000		33,910,345
L1910700	ANAHEIM	CA		01/10/2020	3.05	8,400,000		21,589,474
L1910900	COMPTON	CA		01/10/2020	2.90	10,300,000		30,745,113
L1911300	NEW YORK	NY		02/18/2020	3.23	45,000,000		399,600,000
L1911600	SEATTLE	WA		03/31/2020	3.50	8,000,000		20,670,000
L2000200	ARLINGTON	VA		01/31/2020	3.19	17,500,000		39,117,647
L2000300	ANAHEIM	CA		02/10/2020	3.30	13,500,000		27,527,933
L2000400	NEW YORK	NY		01/22/2020	3.10	129,000,000		654,214,286
L2000500	HOUSTON	TX		01/31/2020	3.45	2,000,000		3,973,913
L2000600	SAN DIEGO	CA		01/23/2020	3.28	7,500,000		16,212,121
L2000900	MISSION VIEJO	CA		01/30/2020	3.28	3,500,000		8,712,607
L2001000	AUSTIN	TX		02/27/2020	3.51	11,269,500	2,732,000	30,215,920
L2001100	GREENVILLE	NC		01/31/2020	3.50	6,000,000		9,547,500
L2001200	HAZELTON	PA		01/23/2020	3.25	2,500,000		4,417,105
L2001400	PITTSTON	PA		01/23/2020	3.25	1,325,000		3,200,000
L2001500	ANAHEIM	CA		03/27/2020	3.40	3,000,000		6,489,231
L2001600	LOS ANGELES	CA		01/30/2020	3.35	4,200,000		6,781,967
L2001700	MIAMI	FL		03/11/2020	3.00	24,000,000		71,814,517
L2002000	NEW YORK	NY		03/11/2020	3.15	8,100,000		32,400,000
L2002100	AUBURN	WA		02/28/2020	3.22	9,500,000		16,773,590
L2002400	NEW YORK	NY		03/17/2020	3.62	24,700,000		234,650,000
L2002500	PASADENA	TX		03/11/2020	3.13	6,000,000		18,480,000
L2002600	DALLAS	TX		03/26/2020	3.47	6,000,000		13,703,803
L2002800	BURBANK	CA		04/14/2020	3.15	5,000,000		12,650,000
L2002900	GARLAND	TX		03/19/2020	3.35	4,000,000		8,031,809
L2003000	ONTARIO	CA		07/14/2020	3.05	6,000,000		35,142,857
L2003100	CARLSBAD	CA		04/08/2020	3.25	7,000,000		28,666,667
L2003400	HOUSTON	TX		05/01/2020	3.40	2,500,000		4,076,923
L2003500	SHAFTER	CA		04/20/2020	3.21	15,000,000		25,050,000
L2003800	PHOENIX	AZ		06/25/2020	2.95	11,550,000		21,000,000
L2003900	GOLETA	CA		04/30/2020	3.30	10,000,000		41,925,926
L2004100	CHULA VISTA	CA		08/31/2020	2.90	10,500,000		27,380,769
L2004300	BLUE ASH	OH		07/31/2020	2.95	8,600,000		15,960,000
L2004400	LOVELAND	OH		07/31/2020	2.95	16,500,000		29,030,000
L2004500	VIENNA	VA		06/30/2020	2.80	62,500,000		129,500,000
L2004600	ELIZABETH	NJ		06/03/2020	3.25	5,000,000		10,538,462
L2004700	EVERETT	WA		05/28/2020	3.17	1,500,000		4,532,500
L2004800	PASADENA	CA		05/27/2020	2.85	20,500,000		36,470,000
L2004900	ATLANTA	GA		05/01/2020	2.95	3,000,000		5,807,143
L2005000	BLOOMINGDALE	GA		05/28/2020	3.15	5,750,000		9,900,000
L2005200	BALTIMORE	MD		10/13/2020	3.10	4,500,000		13,100,000
L2005300	MADISON	WI		06/01/2020	2.90	2,925,000		8,890,000
L2005400	MADISON	WI		06/01/2020	2.90	3,000,000		6,890,909
L2005500	MADISON	WI		06/01/2020	2.90	5,800,000		17,623,077

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
L2005600	MADISON	WI		06/01/2020	2.90	8,425,000		22,270,000
L2005700	SAN DIEGO	CA		08/27/2020	3.50	2,000,000		4,788,104
L2005800	CARLSBAD	CA		08/27/2020	3.60	2,500,000		7,100,000
L2005900	OCEANSIDE	CA		09/15/2020	3.40	4,850,000		15,088,889
L2006100	COMMERCE	CA		11/16/2020	2.65	3,000,000		4,651,247
L2006300	NASHVILLE	TN		11/06/2020	2.40	3,000,000		7,900,000
L2006600	RICHMOND	VA		11/18/2020	2.95	28,000,000		44,873,684
L2006800	PITTSTON	PA		12/10/2020	2.55	69,500,000		119,545,915
L2007100	MADISON	WI		12/07/2020	2.65	3,800,000		6,900,000
L2007500	FITCHBURG	WI		12/07/2020	2.65	3,400,000		8,569,462
L2007600	RIVERSIDE	CA		11/24/2020	3.50	900,000		1,754,237
L2007800	MACUNGIE	PA		11/02/2020	2.70	4,500,000		8,957,143
L2008000	SAN BERNARDINO	CA		12/22/2020	2.35	6,500,000		13,307,273
L2008300	LITTLETON	CO		12/23/2020	2.65	21,000,000		41,618,182
L2008400	SCOTTSDALE	AZ		12/30/2020	2.48	29,500,000		67,243,836
S2000075	LAREDO	TX		03/10/2020	5.50	2,739,800		4,456,325
S2000076	CHESTERFIELD TOWNSHIP	MI		03/10/2020	4.88	504,224		808,200
S2000078	BOUNTIFUL	UT		03/10/2020	4.38	347,975		617,375
S2000080	ATLANTA	GA		03/10/2020	4.13	387,263		684,725
S2000081	DORAVILLE	GA		03/10/2020	4.13	269,400		796,975
S2000082	IMPERIAL BEACH	CA		03/10/2020	4.13	224,500		471,450
S2000083	UNION TOWNSHIP	OH		03/10/2020	4.13	437,775		639,825
S2000084	LOS ANGELES	CA		03/10/2020	4.50	785,750		3,672,820
S2000085	LOS ANGELES	CA		03/10/2020	4.50	224,500		388,385
S2000088	MONTGOMERY	AL		03/10/2020	4.75	2,020,500		4,063,450
S2000089	HOUSTON	TX		03/10/2020	4.25	1,443,816		2,042,950
S2000090	BURIEN	WA		03/10/2020	4.38	1,111,275		2,222,550
S2000095	ATLANTA	GA		03/10/2020	4.25	275,013		381,650
S2000098	SAN JOSE	CA		03/10/2020	4.13	1,257,200		2,357,250
S2000099	PENSACOLA	FL		03/10/2020	4.38	606,150		945,145
S2000101	MENTOR	OH		03/10/2020	4.13	345,169		505,125
S2000103	SAN LUIS OBISPO	CA		03/10/2020	4.13	1,153,930		2,222,550
S2000110	SAN ANTONIO	TX		03/10/2020	4.13	718,400		1,139,338
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						975,422,858	25,418,655	3,545,484,684
0899999. Total - Mortgages in Good Standing						1,190,719,403	25,418,655	3,830,778,598
3399999. Totals						1,190,719,403	25,418,655	3,830,778,598

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0199999. Total - Mortgages Closed by Repayment						491,010,725	0	(1,721,024)	0	0	(1,721,024)	0	475,479,342	475,079,342	0	(400,000)	(400,000)
0299999. Total - Mortgages With Partial Repayments						9,898,399,112	0	0	0	0	0	0	0	344,401,042	0	0	0
0399999. Total - Mortgages Disposed						0	0	0	0	0	0	0	0	0	0	0	0
0499999. Total - Mortgages Transferred						0	0	0	0	0	0	0	0	0	0	0	0
0599999. Total Mortgages						10,389,409,837	0	(1,721,024)	0	0	(1,721,024)	0	475,479,342	819,480,385	0	(400,000)	(400,000)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
0199999. Total - Oil and Gas Production Payments - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0299999. Total - Oil and Gas Production Payments - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0399999. Total - Transportation Equipment - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0499999. Total - Transportation Equipment - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0599999. Total - Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0699999. Total - Mineral Rights - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0799999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds NAIC Desig Assigned - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0899999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Assigned - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0999999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds NAIC Desig Not Assigned - Unaffiliated									10,759,423	10,759,423	10,759,423	0	0	0	0	0	0	0	XXX
1099999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Not Assigned - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1199999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Mortgage Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1299999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Mortgage Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1399999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Other Fixed Income Instruments - Unaffiliated									242,297	242,297	242,297	0	0	0	0	0	(13,183)	0	XXX
1499999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Other Fixed Income Instruments - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1599999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Fixed Income - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1699999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Fixed Income - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1799999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Fixed Income - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1899999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Fixed Income - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1999999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									1,619,425,718	1,844,058,574	1,844,058,571	49,269,257	0	0	0	4,703,994	185,546,637	1,089,710,201	XXX
2099999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Common Stocks - Affiliated									258,640,015	0	52,959,190	1,516,282	0	0	0	0	40,000,000	0	XXX
2199999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									90,471,333	89,920,789	89,920,789	(1,633,562)	0	0	0	0	8,813,643	196,433,914	XXX
2299999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Real Estate - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2399999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2499999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Mortgage Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2599999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Other - Unaffiliated									217,643,140	139,463,262	139,463,262	(42,760,040)	0	0	0	(118,130)	12,167,581	68,257,538	XXX
2699999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Other - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2799999. Total - Surplus Debentures - Unaffiliated									680,503,065	853,907,174	668,710,619	0	(1,402,267)	0	0	0	37,462,416	0	XXX
2899999. Total - Surplus Debentures - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2999999. Total - Collateral Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3099999. Total - Collateral Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3199999. Total - Non-Collateral Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3299999. Total - Non-Collateral Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3399999. Total - Capital Notes - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3499999. Total - Capital Notes - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3599999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									56,511,517	6,956,199	6,811,786	(5,941,801)	0	0	0	0	489,181	0	XXX
3699999. Total - Guaranteed Federal Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3999999. Total - Guaranteed State Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4099999. Total - Guaranteed State Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4499999. Total - All Other Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4599999. Total - Working Capital Finance Investment-Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999. Total - Any Other Class of Asset - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4799999. Total - Working Capital Finance Investment - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									2,675,556,493	2,945,307,718	2,759,966,747	(1,066,146)	(1,402,267)	0	0	4,585,864	244,466,274	1,354,401,653	XXX
4999999. Subtotal - Affiliated									258,640,015	0	52,959,190	1,516,282	0	0	0	0	40,000,000	0	XXX
5099999. Totals									2,934,196,508	2,945,307,718	2,812,925,937	450,136	(1,402,267)	0	0	4,585,864	284,466,274	1,354,401,653	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
0199999. Total - Oil and Gas Production Payments - Unaffiliated							0	0	0	XXX
0299999. Total - Oil and Gas Production Payments - Affiliated							0	0	0	XXX
0399999. Total - Transportation Equipment - Unaffiliated							0	0	0	XXX
0499999. Total - Transportation Equipment - Affiliated							0	0	0	XXX
0599999. Total - Mineral Rights - Unaffiliated							0	0	0	XXX
0699999. Total - Mineral Rights - Affiliated							0	0	0	XXX
0799999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Assigned by SVO - Unaffiliated							0	0	0	XXX
0899999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Assigned by SVO - Affiliated							0	0	0	XXX
0999999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Not Assigned by SVO - Unaffiliated							1,378,876	1,986,515	0	XXX
1099999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Not Assigned by SVO - Affiliated							0	0	0	XXX
1199999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated							0	0	0	XXX
1299999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Mortgage Loans - Affiliated							0	0	0	XXX
1399999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Unaffiliated							0	203,200	0	XXX
1499999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Affiliated							0	0	0	XXX
1599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income NAIC Designation Assigned by SVO - Unaffiliated							0	0	0	XXX
1699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income NAIC Designation Assigned by SVO - Affiliated							0	0	0	XXX
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income NAIC Designation Not Assigned by SVO - Unaffiliated							0	0	0	XXX
1899999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income NAIC Designation Not Assigned by SVO - Affiliated							0	0	0	XXX
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							107,234,924	255,878,268	0	XXX
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							0	0	0	XXX
2199999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							4,037,464	23,011,136	0	XXX
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	0	0	XXX
2399999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated							0	0	0	XXX
2499999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Affiliated							0	0	0	XXX
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	11,311,630	0	XXX
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							0	0	0	XXX
2799999. Total - Surplus Debentures - Unaffiliated							0	11,960,400	0	XXX
2899999. Total - Surplus Debentures - Affiliated							0	0	0	XXX
2999999. Total - Collateral Loans - Unaffiliated							0	0	0	XXX
3099999. Total - Collateral Loans - Affiliated							0	0	0	XXX
3199999. Total - Non-Collateral Loans - Unaffiliated							0	0	0	XXX
3299999. Total - Non-Collateral Loans - Affiliated							0	0	0	XXX
3399999. Total - Capital Notes - Unaffiliated							0	0	0	XXX
3499999. Total - Capital Notes - Affiliated							0	0	0	XXX
3599999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
3699999. Total - Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
3999999. Total - Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
4099999. Total - Guaranteed State Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
4499999. Total - All Other Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
4599999. Total - Working Capital Finance Investment-Unaffiliated							0	0	0	XXX
4699999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	XXX
4799999. Total - Working Capital Finance Investment - Affiliated							0	0	0	XXX
4899999. Subtotal - Unaffiliated							112,651,264	304,351,149	0	XXX
4999999. Subtotal - Affiliated							0	0	0	XXX
5099999. Totals							112,651,264	304,351,149	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
0199999. Total - Oil and Gas Production Payments - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
0299999. Total - Oil and Gas Production Payments - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Total - Transportation Equipment - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
0499999. Total - Transportation Equipment - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
0599999. Total - Mineral Rights - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
0699999. Total - Mineral Rights - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
0799999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Assigned by SVO - Unaffiliated							2,606,507	0	(754,059)	0	0	(754,059)	0	2,606,507	1,852,448	0	0	0	0
0899999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Assigned by SVO - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
0999999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Not Assigned by SVO - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1099999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds NAIC Designation Not Assigned by SVO - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1199999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1299999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1399999. Total - Non-Registered Private Funds with Underlying Assets Having Char. of Other Fixed Income Instr. - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1499999. Total - Non-Registered Private Funds with Underlying Assets Having Char. of Other Fixed Income Instr. - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1599999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income NAIC Desig Assigned by SVO - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1699999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income NAIC Desig Assigned by SVO - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income NAIC Desig Not Assigned by SVO - Unaffiliated												0						0	
1899999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets the Characteristics of Fixed Income NAIC Desig Not Assigned by SVO - Affiliated												0						0	
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							167,303,011	(15,091,235)	0	0	0	(15,091,235)	(204,439)	152,007,337	153,308,450	1,301,113	0	1,301,113	(4,303,623)
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							14,503,434	5,427	0	0	0	5,427	0	14,508,861	14,508,861	0	0	0	4,125,422
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2399999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2499999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							14,697,189	(2,705,598)	0	0	0	(2,705,598)	0	11,991,591	11,991,591	0	0	0	(4,069,580)
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2799999. Total - Surplus Debentures - Unaffiliated							15,713,576	0	(22,845)	0	0	(22,845)	0	27,651,131	27,762,738	0	111,607	111,607	411,028
2899999. Total - Surplus Debentures - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2999999. Total - Collateral Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3099999. Total - Collateral Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3199999. Total - Non-Collateral Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3299999. Total - Non-Collateral Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3399999. Total - Capital Notes - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3499999. Total - Capital Notes - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
3599999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total - Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3999999. Total - Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4099999. Total - Guaranteed State Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4499999. Total - All Other Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4599999. Total - Working Capital Finance Investment-Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4799999. Total - Working Capital Finance Investment - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							214,823,717	..(17,791,406)	.....(776,904)	0	0	....(18,568,310)	.....(204,439)	208,765,427	..209,424,088	1,301,113	111,607	1,412,720	.....(3,836,753)
4999999. Subtotal - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Totals							214,823,717	..(17,791,406)	.....(776,904)	0	0	....(18,568,310)	.....(204,439)	208,765,427	..209,424,088	1,301,113	111,607	1,412,720	.....(3,836,753)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0199999.	U.S. Government - Issuer Obligations					114,043,587	XXX	166,273,782	154,945,000	127,753,334	0	1,926,973	0	0	XXX	XXX	XXX	530,966	3,817,500	XXX	XXX
0299999.	U.S. Government - Residential Mortgage-Backed Securities					489,469,672	XXX	552,946,892	516,052,216	496,478,381	0	2,692,175	0	0	XXX	XXX	XXX	1,318,784	15,833,776	XXX	XXX
0399999.	U.S. Government - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
04999999	U.S. Government - Other Loan-Backed and Structured Securities					596,313	XXX	616,510	596,313	596,313	0	0	0	0	XXX	XXX	XXX	6,660	27,868	XXX	XXX
0599999.	U.S. Government					604,109,572	XXX	719,837,184	671,593,529	624,828,028	0	4,619,148	0	0	XXX	XXX	XXX	1,856,410	19,679,144	XXX	XXX
0699999.	All Other Governments - Issuer Obligations					378,180,856	XXX	462,159,409	355,740,160	369,558,458	0	.....(991,650)	0	0	XXX	XXX	XXX	6,068,394	17,493,251	XXX	XXX
0799999.	All Other Governments - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0899999.	All Other Governments - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0999999.	All Other Governments - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999.	All Other Governments					378,180,856	XXX	462,159,409	355,740,160	369,558,458	0	.....(991,650)	0	0	XXX	XXX	XXX	6,068,394	17,493,251	XXX	XXX
11999999	U.S. States Territories & Possessions - Issuer Obligations					424,456,538	XXX	589,963,391	419,000,000	423,709,780	0	.....(107,915)	0	0	XXX	XXX	XXX	6,088,122	22,537,029	XXX	XXX
1299999.	U.S. States Territories & Possessions - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1399999.	U.S. States Territories & Possessions - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1499999.	U.S. States Territories & Possessions - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999.	U.S. States, Territories and Possessions (Direct and Guaranteed)					424,456,538	XXX	589,963,391	419,000,000	423,709,780	0	.....(107,915)	0	0	XXX	XXX	XXX	6,088,122	22,537,029	XXX	XXX
1899999.	U.S. Political Subdivisions of States, Territories and Possessions - Issuer Obligations					291,421,916	XXX	376,132,836	346,860,000	294,460,015	0	1,380,376	0	0	XXX	XXX	XXX	2,787,377	13,414,601	XXX	XXX
1999999.	U.S. Political Subdivisions of States, Territories and Possessions - Residential Mortgage-Backed Sec.					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2099999.	U.S. Political Subdivisions of States, Territories and Possessions - Commercial Mortgage-Backed Sec.					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2199999.	U.S. Political Subdivisions of States, Territories and Possessions - Other Loan-Backed and Structured Sec.					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999.	U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					291,421,916	XXX	376,132,836	346,860,000	294,460,015	0	1,380,376	0	0	XXX	XXX	XXX	2,787,377	13,414,601	XXX	XXX
2599999.	U.S. Special Revenue and Special Assessment Obligations... - Issuer Obligations					3,786,724,249	XXX	5,064,028,261	3,902,151,384	3,853,583,925	0	6,214,414	0	0	XXX	XXX	XXX	50,759,451	..175,741,312	XXX	XXX
2699999.	U.S. Special Revenue and Special Assessment Obligations... - Residential Mortgage-Backed Securities					1,145,693,646	XXX	1,284,339,611	1,181,285,864	1,157,128,114	0	2,983,423	0	0	XXX	XXX	XXX	3,403,781	41,286,687	XXX	XXX
2799999.	U.S. Special Revenue and Special Assessment Obligations... - Commercial Mortgage-Backed Sec.					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2899999.	U.S. Special Revenue and Special Assessment Obligations... - Other Loan-Backed and Structured Sec.					944,544	XXX	973,986	945,089	942,143	0	.....(1,402)	0	0	XXX	XXX	XXX	5,668	67,735	XXX	XXX
3199999.	U.S. Special Revenue and Special Assessment Obligations...and Their Political Subdivisions					4,933,362,439	XXX	6,349,341,858	5,084,382,337	5,011,654,182	0	9,196,435	0	0	XXX	XXX	XXX	54,168,900	..217,095,734	XXX	XXX
3299999.	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					69,383,938,144	XXX	82,481,249,634	68,828,980,439	69,309,366,222	365,667	....(31,611,379)	1,704,385	170,480,329	XXX	XXX	XXX	..718,983,799	2,804,666,324	XXX	XXX
3399999.	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					453,140,870	XXX	504,620,353	599,415,555	457,216,635	469	.....(5,973,320)	1,636,276	0	XXX	XXX	XXX	571,968	15,060,801	XXX	XXX
3499999.	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					1,261,551,132	XXX	1,350,768,105	1,242,162,764	1,255,827,226	0	.....(1,074,728)	0	0	XXX	XXX	XXX	3,404,941	41,127,763	XXX	XXX
3599999.	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					5,815,488,251	XXX	6,016,811,170	5,923,934,919	5,826,203,022	.....(6,496)	1,752,985	968,718	2,941,521	XXX	XXX	XXX	25,757,148	..189,158,556	XXX	XXX
3899999.	Industrial and Miscellaneous (Unaffiliated)					76,914,118,397	XXX	90,353,449,262	76,594,493,677	76,848,613,105	359,640	....(36,906,442)	4,309,379	173,421,850	XXX	XXX	XXX	..748,717,856	3,050,013,444	XXX	XXX
4299999.	Hybrid Securities - Issuer Obligations					375,399,478	XXX	437,619,529	383,482,000	375,430,642	0	254,055	0	0	XXX	XXX	XXX	2,916,951	18,788,291	XXX	XXX
4399999.	Hybrid Securities - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
4499999.	Hybrid Securities - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999.	Hybrid Securities					375,399,478	XXX	437,619,529	383,482,000	375,430,642	0	254,055	0	0	XXX	XXX	XXX	2,916,951	18,788,291	XXX	XXX
4999999.	Parents, Subsidiaries and Affiliates - Issuer Obligations					588,054,084	XXX	588,054,084	588,054,084	588,054,084	0	0	0	0	XXX	XXX	XXX	2,648,542	19,084,369	XXX	XXX
5099999.	Parents, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5199999.	Parents, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5299999.	Parents, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5399999.	Parents, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5499999.	Parents, Subsidiaries and Affiliates - Affiliated Bank Loans - Acquired					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999.	Parent, Subsidiaries and Affiliates					588,054,084	XXX	588,054,084	588,054,084	588,054,084	0	0	0	0	XXX	XXX	XXX	2,648,542	19,084,369	XXX	XXX
5899999.	SVO Identified Funds - Exchange Traded Funds as Identified by the SVO					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5999999.	SVO Identified Funds - Bond Mutual Funds as Identified by the SVO					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999.	SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6399999.	Unaffiliated Bank Loans - Issued					2,853,891	XXX	2,853,863	3,069,000	2,853,859	0	(32)	0	0	XXX	XXX	XXX	512	0	XXX	XXX
6499999.	Unaffiliated Bank Loans - Acquired					88,640,430	XXX	96,556,000	89,845,823	89,242,191	(3,462)	69,770	0	501,143	XXX	XXX	XXX	480,401	4,286,975	XXX	XXX
6599999.	Unaffiliated Bank Loans					91,494,321	XXX	99,409,863	92,914,823	92,096,050	(3,462)	69,738	0	501,143	XXX	XXX	XXX	480,913	4,286,975	XXX	XXX
7699999.	Subtotals - Issuer Obligations					75,342,218,852	XXX	90,165,480,926	74,979,213,067	75,341,916,460	365,667	(22,935,126)	1,704,385	170,480,329	XXX	XXX	XXX	790,783,602	3,075,542,677	XXX	XXX
7799999.	Subtotals - Residential Mortgage-Backed Securities					2,088,304,188	XXX	2,341,906,856	2,296,753,635	2,110,823,130	469	(297,722)	1,636,276	0	XXX	XXX	XXX	5,294,533	72,181,264	XXX	XXX
7899999.	Subtotals - Commercial Mortgage-Backed Securities					1,261,551,132	XXX	1,350,768,105	1,242,162,764	1,255,827,226	0	(1,074,728)	0	0	XXX	XXX	XXX	3,404,941	41,127,763	XXX	XXX
7999999.	Subtotals - Other Loan-Backed and Structured Securities					5,817,029,108	XXX	6,018,401,666	5,925,476,321	5,827,741,478	(6,496)	1,751,583	968,718	2,941,521	XXX	XXX	XXX	25,769,476	189,254,159	XXX	XXX
8099999.	Subtotals - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999.	Subtotals - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999.	Subtotals - Unaffiliated Bank Loans					91,494,321	XXX	99,409,863	92,914,823	92,096,050	(3,462)	69,738	0	501,143	XXX	XXX	XXX	480,913	4,286,975	XXX	XXX
8399999.	Total Bonds					84,600,597,601	XXX	99,975,967,416	84,536,520,610	84,628,404,344	356,178	(22,486,255)	4,309,379	173,922,993	XXX	XXX	XXX	825,733,465	3,382,392,838	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
05068M 72 9	AUCTION PASS-THROUGH TRUST SER 2006 4 CL			62.000	50,000.00		957,493	40,708.928	2,523,954	957,493		85					0		2.C FE	02/03/2006.
05068M 74 5	AUCTION PASS-THROUGH TRUST SER 2006 3 CL			55.000	50,000.00		780,853	40,707.339	2,238,904	780,853		53					0		2.C FE	02/03/2006.
05069R 30 5	AUCTION PASS THRU TR 2006-11 SER 2006 11			25.000	25,000.00		272,888	19,637.417	490,935	272,888							0		3.A FE	08/15/2006.
060505 58 3	BANK OF AMERICA CORPORATION DEP SH SER 5			720,000.000	25.00		16,145,875	24.990	17,992,800	16,145,875		732,010					0		2.C FE	12/18/2007.
060505 59 1	BANK OF AMERICA CORPORATION FLT RT DEPSH			112,000.000	25.00		813,004	25.410	2,845,920	813,004		113,868					0		2.C FE	07/08/2019.
29365# 12 0	ENTERGY FIN HLDG INC PERP PREF SHS			150,000.000	100.00		15,000,000	111.480	16,722,000	15,000,000		1,312,500					0		3.C	12/16/2013.
313400 65 7	FHLMC 6.02% PFD STK			11,000.000	25.00	0.213	2,346	7.680	84,480	2,346							0		6. FE	07/10/2015.
313400 67 3	FHLMC PERP PFD			47,675.000	25.00	0.079	3,776	7.390	352,318	3,776							0		6. FE	10/23/2014.
313400 68 1	FHLMC 5.9% PFD STK			95,625.000	25.00	0.183	17,486	7.480	715,275	17,486							0		6. FE	11/13/2014.
313400 85 5	FHLMC 5.1% PFD STK H			4,350.000	50.00	0.079	345	14.780	64,293	345							0		6. FE	10/23/2014.
313586 83 6	FNMA 4.75% PFD STK M			11,833.000	50.00	0.150	1,775	14.120	167,082	1,775							0		6. FE	10/23/2014.
313586 84 4	FNMA 5.125% PFD STK L			6,829.000	50.00	0.150	1,024	14.170	96,767	1,024							0		6. FE	10/23/2014.
313586 87 7	FNMA 5.375% PFD STK I			6,338.000	50.00	0.150	951	15.640	99,126	951							0		6. FE	10/23/2014.
446150 50 0	HUNTINGTON BANKSHARES INC JR SUB FLTG RT			480,000.000	25.00		11,157,789	20.250	9,720,000	11,157,789		483,780					0		3.B FE	10/01/2018.
61747S 50 4	MORGAN STANLEY FLTG RT PFD SER A			523,600.000	25.00		8,524,165	24.950	13,063,820	8,524,165	133,811	532,334					0		3.A FE	04/20/2018.
74460W 55 2	PUBLIC STORAGE CUM PERP SER L PFD STK			30,000.000	1.00		750,000	27.140	814,200	750,000		18,693					0		1.G FE	06/08/2020.
911905 70 1	US AIRWAYS GROUP INC CL A PFD NEW			1,945.000													0		6. *	06/11/2004.
96208L 99 4	WEWORK COMPANIES INC PERP PREF SHS			123,790.000	100.00		636,281	5.140	636,281	2,656,956				636,281			636,281		6. *	05/13/2019.
978802 20 5	WOODBOURNE CAPITAL TRUST I TR I FLTG RT			7,500,000.000	1.00		7,509,300	0.760	5,700,000	7,509,300		235,028					0		2.C FE	04/07/2008.
978803 20 3	WOODBOURNE CAPITAL TRUST II TR II FLTG R			7,500,000.000	1.00		7,509,300	0.760	5,700,000	7,509,300		230,890					0		2.C FE	04/07/2008.
97880P 20 4	WOODBOURNE CAPITAL TRUST III TR III FLTG			7,500,000.000	1.00		7,509,300	0.760	5,700,000	7,509,300		229,161					0		2.C FE	04/07/2008.
97880Q 20 2	WOODBOURNE CAPITAL TRUST IV TR IV FLTG R			7,500,000.000	1.00		7,509,300	0.760	5,700,000	7,509,300		202,760					0		2.C FE	04/07/2008.
G2950* 12 5	AA INFRASTRUCTRE DEBT FD 1 LLC PERP PREF			55,610.480	100.00	81.097	4,509,866	100.000	5,561,048	4,509,866				(337,990)			(337,990)		5.C	12/15/2020.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							89,613,117	XXX	96,989,203	91,633,792	133,811	4,091,162	0	298,291	0	0	298,291	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
29364D 10 0	ENTERGY ARKANSAS INC SEC PFD			480,000.000	25.00		12,000,000	26.330	12,638,400	12,000,000		585,000					0		1.F FE	08/09/2016.
610335 20 0	MONROE CAPITAL CORP Pfd Sr Nt			200,000.000	25.00		4,940,372	25.200	5,040,000	4,950,000		287,500			18,394		18,394		2.A PL	03/20/2019.
86788X 20 3	SUNTRUST RE INVEST CORP EXCHGBL SER B 14			200.000	100,000.00		18,911,388	#########	20,800,000	19,612,985		1,800,000			7,283		7,283		2.C FE	09/01/2008.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							35,851,760	XXX	38,478,400	36,562,985	0	2,672,500	0	0	25,677	0	25,677	0	XXX	XXX
8999999. Total - Preferred Stocks							125,464,877	XXX	135,467,603	128,196,777	133,811	6,763,662	0	298,291	25,677	0	323,968	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 12,000,000	1G 750,000
2A 4,940,372	2B 0	2C 67,645,813				
3A 8,797,053	3B 11,157,789	3C 15,000,000				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 4,509,866				
6 663,984						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra-tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
033066 10 1	ANCHOR PACIFIC UNDERWRITERS COMMON STOCK			3,362.220										0		12/30/1996.	
03662Q 10 5	ANSYS INC COMMON STOCK			860.000	312,868	363.800	312,868	1				91,495		91,495		09/14/2006.	
049567 10 0	ATMOSPHERIC GLOW TECHNOLOGIES COMMON STO			125.000										0		09/01/1997.	
22788C 10 5	CROWDSTRIKE HOLDINGS INC COMMON STOCK			1,386.000	293,583	211.820	293,583	199,154				94,428		94,428		09/01/2020.	
23804L 10 3	DATADOG INC COMMON STOCK			1,603.000	157,799	98.440	157,799	158,442				(643)		(643)		10/01/2020.	
534898 13 5	LINCOLN VAR INS PRODS TRUST MULTI MGR G			185,282.120	2,267,112	12.236	2,267,112	1,847,141		46,423		257,264		257,264		12/29/2020.	
433264 10 8	HINES REAL ESTATE INVT TRUST			12,880.590				46,738						0		04/01/2016.	
48243C 10 9	KBS REAL ESTATE INVESTMENT TR			6,860.000	33,545	4.890	33,545	29,155						0		01/21/2016.	
534898 12 7	LINCOLN VAR INS PRODS TRUST MULTI MGR G			1,631,328.130	19,933,198	12.219	19,933,198	16,253,209		353,988		2,256,912		2,256,912		12/29/2020.	
83304A 10 6	SNAP INC COMMON STOCK			2,698.000	135,089	50.070	135,089	93,988				41,101		41,101		10/26/2020.	
535000 79 8	LINCOLN VAR INS PRODS TRUST FRANKLIN TE			1,042,323.260	12,761,164	12.243	12,761,164	10,508,572		325,348		1,206,979		1,206,979		12/29/2020.	
535000 81 4	LINCOLN VAR INS PRODS TRUST FRANKLIN TE			117,653.960	1,441,732	12.254	1,441,732	1,186,835		39,822		136,512		136,512		12/29/2020.	
535000 82 2	LINCOLN VAR INS PRODS TRUST SSGA LARGE C			1,213.840	19,816	16.325	19,816	12,915		892		1,809		1,809		12/29/2020.	
535000 84 8	LINCOLN VAR INS PRODS TRUST SSGA SMALL C			1,129.690	16,357	14.479	16,357	11,621		291		1,634		1,634		12/29/2020.	
535000 86 3	LINCOLN VAR INS PRODS TRUST MFS INTL GRO			1,119.720	14,342	12.809	14,342	11,322		437		(87)		(87)		12/29/2020.	
53500Q 11 4	Lincoln Var Ins Prods Trust T ROWE PRICE			35,754.510	469,206	13.123	469,206	359,843		9,843		109,363		109,363		12/29/2020.	
53500Q 12 2	Lincoln Var Ins Prods Trust T ROWE PRICE			15,305.470	200,747	13.116	200,747	153,983		3,983		46,764		46,764		12/29/2020.	
53500Q 73 4	Lincoln Var Ins Prods Trust ISHARES TR U			10,815.860	147,388	13.627	147,388	109,831		3,374		12,600		12,600		12/29/2020.	
53500Q 74 2	Lincoln Var Ins Prods Trust ISHARES GLB			10,803.930	148,824	13.775	148,824	109,667		2,971		14,496		14,496		12/29/2020.	
53500Q 75 9	Lincoln Var Ins Prods Trust ISHARES FI A			11,064.310	121,918	11.019	121,918	111,005		2,556		6,315		6,315		12/29/2020.	
535000 56 6	LINCOLN VAR INS PRODS TRUST AMER CENTUR			1,294.090	17,686	13.667	17,686	13,757		1,138		(270)		(270)		12/10/2020.	
535000 70 7	LINCOLN VAR INS PRODS TRUST RPM BLACKROC			1,162.990	14,272	12.272	14,272	11,700		252		1,134		1,134		12/29/2020.	
88642R 10 9	TIDEWATER INC			500,113.000	4,320,976	8.640	4,320,976	21,380,105				(5,321,202)		(5,321,202)		07/31/2017.	
96758W 10 1	WIDEOPENWEST INC COMMON STOCK			1,417,800.000	15,127,926	10.670	15,127,926	7,968,036				4,607,850		4,607,850		08/31/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					57,955,548	XXX	57,955,548	60,577,020	0	791,318	0	3,564,454	0	3,564,454	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
31339* 10 7	FEDERAL HOME LN BK INDIANAPOLI COMMON ST			1,948,500.000	194,850,000	100.000	194,850,000	194,850,000		6,733,883				0		03/19/2020.	
03754* 9A 2	APEX CLEAN ENERGY HLDGS LLC Wt to pur Co			1.000	5,600,000	5,600,000.000	5,600,000	400,000				2,392,613		2,392,613		01/29/2015.	
03754* 9C 8	APEX CLEAN ENERGY HLDGS LLC WT TO PUR CO			1.000	1,400,000	1,400,000.000	1,400,000	240,000				598,153		598,153		07/31/2015.	
03754* 9D 6	APEX CLEAN ENERGY HLDGS LLC Wt to pur Co			1.000				160,000						0		06/10/2016.	
09784Y 40 5	BONAVISTA ENERGY CORP COMMON STOCK			5,883,089.000	18,943,547	3.220	18,943,547	15,864,510				3,079,037		3,079,037		09/29/2020.	
729136 40 8	PLIANT CORP COMMON STOCK PRIVATE			2.000				1						0		07/31/2007.	
652526 10 4	NEWTEK BUSINESS SVCS INC COMMON STOCK RE			600.000						1,638				0		02/03/2004.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					220,793,547	XXX	220,793,547	211,514,511	0	6,735,521	0	6,069,803	0	6,069,803	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
13022@ 10 5	CALIFORNIA FRINGE BENEFIT INS COMMON STO			100.000										0		12/31/2008.	
53072@ 10 0	Lincoln Life Assurance Company COM STK			8,000.000	1,140,211,544	142,526.443	1,140,211,544	1,516,613,953				(221,063,994)		(221,063,994)		05/01/2018.	
53355# 10 6	LINCOLN FINANCIAL ADVISORS COR COMMON ST			5,000.000	60,103,766	12,020.753	60,103,766	49,632,846		12,000,000		(1,135,469)		(1,135,469)		11/01/2002.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra-tive Symbol
53356@ 10 7	LINCOLN FINANCIAL DISTRIBUTORS COMMON ST			8,000.000	4,584,868	573.109	4,584,868	4,588,509				12,514		12,514		01/01/1998.	
53371# 10 6	LINCOLN INVST SOLUTIONS INC COMMON STOCK			1,000.000	1,395,581,853	1,395,581.853	1,395,581,853	1,028,976,963		68,000,000		(13,523,998)		(13,523,998)		05/01/2011.	
53371@ 10 8	LINCOLN INVT ADVISORS CORP COMMON STOCK			1,000.000	2,291,246	2,291.246	2,291,246	4,710,903		159,300,000		154,146		154,146		12/30/2011.	
53378# 10 9	LINCOLN LIFE & ANNUITY CO NY COMMON STOC			152,000.000	996,516,545	6,556.030	996,516,545	1,153,547,523		102,000,000		(109,043,394)		(109,043,394)		12/31/2007.	
53469* 10 3	LINCOLN REINSURANCE CO SC COMMON STOCK P			250,000.000				55,000,000						0		12/31/2008.	
53471@ 10 7	LINCOLN REINS CO OF VT I COMMON STOCK PR			10,000.000	241,326,359	24,132.636	241,326,359	250,000		24,000,000		(30,099,344)		(30,099,344)		10/01/2009.	
53472# 10 4	LINCOLN REINS CO OF VT III COMMON STOCK			10,000.000	86,062,740	8,606.274	86,062,740	182,609,184				(1,803,052)		(1,803,052)		08/25/2011.	
53472@ 10 6	LINCOLN REINS CO OF VT IV COMMON STOCK P			10,000.000	178,413,346	17,841.335	178,413,346	237,932,195				(12,102,505)		(12,102,505)		10/31/2011.	
53473# 10 3	LINCOLN REINS CO OF VT VII COMMON STOCK			10,000.000	123,295,093	12,329.509	123,295,093	10,000,000		20,000,000		(21,426,571)		(21,426,571)		06/30/2017.	
53473* 10 7	LINCOLN REINSURANCE CO OF VT V COM STK P			10,000.000				30,000,000						0		10/21/2013.	
53473@ 10 5	Lincoln Reins Co of VT VI COMMON STOCK			10,000.000	254,104,638	25,410.464	254,104,638	10,000,000				275,452		275,452		01/29/2016.	
96008# 10 6	WESTFIELD ASSIGNED BENEFIT CO COMMON STO			100.000				10,000						0		11/20/1997.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					4,482,491,998	XXX	4,482,491,998	4,283,872,076	0	385,300,000	0	(409,756,215)	0	(409,756,215)	0	XXX	XXX
9799999. Total - Common Stock					4,761,241,093	XXX	4,761,241,093	4,555,963,607	0	392,826,839	0	(400,121,958)	0	(400,121,958)	0	XXX	XXX
9899999. Total Common and Preferred Stock					4,886,705,970	XXX	4,896,708,696	4,684,160,384	133,811	399,590,501	0	(399,823,667)	0	(399,797,990)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
0599999.	U.S. Government					20,914,861	22,788,311	13,125
1099999.	All Other Governments					108,604,493	102,271,000	762,420
1799999.	U.S. States, Territories and Possessions (Direct and Guaranteed)					14,351,344	14,235,000	0
2499999.	U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					750,000	750,000	0
3199999.	U.S. Special Revenue and Special Assessment Obligations...and Their Political Subdivisions					566,887,122	561,497,401	946,845
3899999.	Industrial and Miscellaneous (Unaffiliated)					10,095,973,539	10,112,589,208	21,800,345
4899999.	Hybrid Securities					69,855,986	69,802,000	46,667
5599999.	Parent, Subsidiaries and Affiliates					0	0	0
8099999.	Total - Bonds - SVO Identified Funds					0	0	0
8299999.	Total - Bonds - Unaffiliated Bank Loans					13,361,530	13,827,604	0
8399997.	Total Bonds - Part 3					10,890,698,875	10,897,760,524	23,569,402
8399998.	Total - Bonds - Summary Item from Part 5					772,896,083	1,401,073,182	3,748,804
8399999.	Total - Bonds					11,663,594,958	12,298,833,705	27,318,206
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					2,693,946	XXX	0
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					0	XXX	0
8699999.	Total - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred					0	XXX	0
8799999.	Total - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred					0	XXX	0
8999997.	Total - Preferred Stocks - Part 3					2,693,946	XXX	0
8999998.	Total - Preferred Stocks - Summary Item from Part 5					6,694	XXX	0
8999999.	Total - Preferred Stocks					2,700,640	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					357,596	XXX	0
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					39,749,828	XXX	0
9299999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded					0	XXX	0
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					35,000,000	XXX	0
9499999.	Total - Common Stocks - Mutual Funds					0	XXX	0
9599999.	Total - Common Stocks - Unit Investment Trusts					0	XXX	0
9699999.	Total - Common Stocks - Closed-End Funds					0	XXX	0
9799997.	Total - Common Stocks - Part 3					75,107,424	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					26,027,278	XXX	0
9799999.	Total - Common Stocks					101,134,702	XXX	0
9899999.	Total - Preferred and Common Stocks					103,835,342	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					11,767,430,300	XXX	27,318,206

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
0599999. U.S. Government						65,134,597	65,134,597	22,787,015	63,542,816	0	1,591,788	0	1,591,788	0	65,134,597	0	0	0	219,877	XXX
1099999. All Other Governments						30,893,200	29,000,000	29,499,050	29,429,981	0	(10,742)	0	(10,742)	0	29,419,239	0	1,473,961	1,473,961	1,356,967	XXX
1799999. U.S. States, Territories and Possessions (Direct and Guaranteed)						5,772,698	5,385,000	5,777,723	5,657,919	0	(17,116)	0	(17,116)	0	5,640,803	0	131,895	131,895	150,033	XXX
2499999. U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	5,565	XXX
3199999. U.S. Special Revenue and Special Assessment Obligations...and Their Political Subdivisions						324,473,116	322,210,562	323,537,126	322,341,139	0	93,872	0	93,872	0	322,435,014	0	375,549	375,549	8,681,514	XXX
3899999. Industrial and Miscellaneous (Unaffiliated)						6,001,059,770	6,021,388,593	5,938,295,142	5,981,428,400	1,867,140	25,339,188	24,091,216	3,115,112	1,412,326	5,998,868,699	0	(31,391,657)	(31,391,657)	##########	XXX
4899999. Hybrid Securities						2,372,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	372,000	372,000	19,532	XXX
5599999. Parent, Subsidiaries and Affiliates						61,175,069	61,175,069	61,175,069	61,175,069	0	0	0	0	0	61,175,069	0	0	0	1,738,092	XXX
8199999. Total - Bonds - SVO Identified Funds						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8299999. Total - Bonds - Bank Loans						76,354,604	76,569,713	76,341,493	76,347,453	0	95,072	0	95,072	0	76,442,525	0	(87,921)	(87,921)	3,766,738	XXX
8399997 Total Bonds - Part 4						6,567,400,054	6,583,028,534	6,459,577,618	6,542,087,777	1,867,140	27,092,062	24,091,216	4,867,986	1,412,326	6,561,280,946	0	(29,126,173)	(29,126,173)	##########	XXX
8399998. Total - Bonds - Summary Item from Part 5						776,000,753	1,401,073,180	772,896,081	0	0	371,852	2,352,377	(1,980,525)	0	770,915,556	0	2,310,160	2,310,160	13,154,389	XXX
8399999. Total - Bonds						7,343,400,807	XXX	7,232,473,699	6,542,087,777	1,867,140	27,463,914	26,443,593	2,887,461	1,412,326	7,332,196,502	0	(26,816,013)	(26,816,013)	##########	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						84,545,111	XXX	79,345,348	84,284,568	3,203	191,505	0	194,708	0	84,479,276	0	65,835	65,835	2,980,703	XXX
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8569999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8799999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999997. Total - Preferred Stocks - Part 4						84,545,111	XXX	79,345,348	84,284,568	3,203	191,505	0	194,708	0	84,479,276	0	65,835	65,835	2,980,703	XXX
8999998. Total - Preferred Stocks - Summary Item from Part 5						43,300	XXX	6,694	0	0	0	0	0	0	6,694	0	36,606	36,606	0	XXX
8999999. Total - Preferred Stocks						84,588,411	XXX	79,352,042	84,284,568	3,203	191,505	0	194,708	0	84,485,970	0	102,441	102,441	2,980,703	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9299999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,600,438	XXX	15,507,420	4,489,374	11,018,048	0	0	11,018,048	0	15,507,420	0	(11,906,982)	(11,906,982)	0	XXX
9299999. Total - Common Stocks - Parent, Subsidiaries and Affiliates (Unaffiliated) Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates (Unaffiliated) Other						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9499999. Total - Common Stocks - Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9499999. Total - Common Stocks - Unit Investment Trusts						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9699999. Total - Common Stocks - Closed-End Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						3,600,438	XXX	15,507,420	4,489,374	11,018,048	0	0	11,018,048	0	15,507,420	0	(11,906,982)	(11,906,982)	0	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						27,019,651	XXX	26,027,278	0	0	0	0	0	0	26,027,278	0	992,373	992,373	0	XXX
9799999. Total - Common Stocks						30,620,089	XXX	41,534,698	4,489,374	11,018,048	0	0	11,018,048	0	41,534,698	0	(10,914,609)	(10,914,609)	0	XXX
9899999. Total - Preferred and Common Stocks						115,208,500	XXX	120,886,740	88,773,942	11,021,251	191,505	0	11,212,756	0	126,020,668	0	(10,812,168)	(10,812,168)	2,980,703	XXX
9999999. Total - Bonds, Preferred and Common Stocks						7,458,609,307	XXX	7,353,360,439	6,630,861,719	12,888,391	27,655,419	26,443,593	14,100,217	1,412,326	7,458,217,170	0	(37,628,181)	(37,628,181)	##########	XXX

EF14

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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																				
36208Y LZ 0	GNMA 464844 7.500% 09/15/28	..	09/01/1998	LNR05828	12/01/2020	Paydown	956	978	956	956		(23)		(23)				0	18	
0599999.	Total - Bonds - U.S. Government						956	978	956	956	0	(23)	0	(23)	0	0	0	0	18	0
Bonds - All Other Government																				
085209 AH 7	GOVERNMENT OF BERMUDA SR NT 144A	C	08/18/2020	Various	08/31/2020	Basis Adjustment	2,224,000	878,046	878,000	878,000		(46)		(46)				0		
46513J B4 2	STATE OF ISRAEL SR NT 3.875% 07/03/50	C	04/27/2020	ML PIERCE FENNER & SMITH	04/30/2020	Basis Adjustment	11,800,000	5,845,062	5,845,000	5,845,000		(62)		(62)				0		
1099999.	Total - Bonds - All Other Government						14,024,000	6,723,108	6,723,000	6,723,000	0	(108)	0	(108)	0	0	0	0	0	0
Bonds - U.S. Special Revenue and Special Assessment																				
13032U XS 2	CALIFORNIA ST HLTH FACS FIN REV TXBL	..	11/10/2020	CITIGROUP GLOBAL MARKETS	11/19/2020	Basis Adjustment	2,000,000	(16,987)	(16,978)	(16,978)		9		9				0		
13032U XT 0	CALIFORNIA ST HLTH FACS FIN REV TXBL	..	11/17/2020	CITIGROUP GLOBAL MARKETS	11/30/2020	Basis Adjustment	1,300,000	(2,956)	(3,000)	(3,000)		(44)		(44)				0		
231266 MP 9	CURATORS OF THE UNIV OF MISSOU REV BD	..	04/29/2020	GOLDMAN SACHS & COMPANY	04/30/2020	Basis Adjustment	1,500,000	813,000	813,000	813,000				0				0		
3128MJ MS 6	FHLMC G08368 4.500% 10/01/39	..	09/25/2009	LNR05828	12/01/2020	Paydown	24,901	25,132	24,901	24,901		(231)		(231)				0	443	
31292G RR 9	FHLMC C00496 7.500% 02/01/27	..	02/07/1997	LNR05828	12/01/2020	Paydown	451	454	451	451		(2)		(2)				0	15	
31358H JE 6	FNMA 1991 75 ZB 9.000% 07/25/21	..	10/12/1995	LNR05828	12/01/2020	Paydown	732	734	732	732		(2)		(2)				0	24	
31358P CB 1	FNMA G92 40 ZC 7.000% 07/25/22	..	09/11/1995	LNR05828	12/01/2020	Paydown	2,993	2,952	2,993	2,993		40		40				0	88	
31359S PN 4	FNMA 2001 15 Z 6.000% 04/25/31	..	01/13/2004	LNR05828	12/01/2020	Paydown	5,446	5,536	5,446	5,446		(89)		(89)				0	147	
3136A9 RG 5	FANNIE MAE SER 2012128 CL MP	..	02/05/2020	SUNTRUST	12/01/2020	Paydown	120,938	123,263	120,938	120,938		(2,324)		(2,324)				0	1,504	76
3136B6 JJ 3	FANNIE MAE SER 2019-56 CL GZ	..	09/25/2020	Interest Capitalization	12/25/2020	Paydown	63,579	63,579	63,579	63,579				0				0	778	
31374W WC 2	FNMA 326543 7.000% 10/01/25	..	09/12/1995	LNR05828	12/01/2020	Paydown	358	354	358	358		4		4				0	11	
3137AY TA 9	FREDDIE MAC SER 4165 CL ZT	..	09/01/2020	Interest Capitalization	12/01/2020	Paydown	8,255	8,255	8,255	8,255				0				0	125	
31388U C9 9	FNMA 614896 6.500% 12/01/31	..	07/16/2002	LNR05828	12/01/2020	Paydown	856	876	856	856		(20)		(20)				0	26	
3138NY 4L 6	FNMA AR2626 3.110% 02/01/43	..	02/03/2015	LRV1009020	12/01/2020	Paydown	597,556	597,359	597,556	597,556		197		197				0	5,432	413
31410K JR 6	FNMA 889572 5.500% 06/01/38	..	07/11/2008	LNR05828	12/01/2020	Paydown	4,812	4,788	4,812	4,812		23		23				0	111	
31412F PT 4	FNMA 923934 6.000% 03/01/37	..	08/02/2007	LNR05828	12/01/2020	Paydown	2,252	2,240	2,252	2,252		12		12				0	71	
31413E DZ 5	FNMA 943020 2.891% 08/01/37	..	08/16/2007	LNR05828	12/01/2020	Paydown	1,149	1,149	1,149	1,149				0				0	7	
31418S YL 7	FNMA AD5214 4.500% 06/01/40	..	04/15/2010	LNR05828	12/01/2020	Paydown	10,017	10,032	10,017	10,017		(14)		(14)				0	129	
63607V AA 4	NTL FIN AUTH NH FED LEASE REV REV BD	..	06/26/2020	OPPENHEIMER / OPCO	10/01/2020	Redemption 100.0000	15,000	15,000	15,000	15,000				0				0	91	
64580C HY 6	NEW JERSEY INFRASTRUCTURE BAN REV TXBL S	..	11/16/2020	TWO SECURITY	11/30/2020	Basis Adjustment	700,000	(1,415)	(1,615)	(1,615)		(200)		(200)				0		
64711N QG 3	NEW MEXICO ST FIN AUTH REV TXBL PUB PROJ	..	01/29/2020	DIRECT WITH COMPANY	10/15/2020	DIRECT WITH COMPANY	1,010,000	1,036,028	1,031,139	1,022,870		(13,158)		(13,158)			8,270	8,270	36,802	6,712
650117 AA 2	NEW YORK TRANSPRTN DEV CORP L TXBLE REV	..	04/09/2020	GOLDMAN SACHS & COMPANY	09/01/2020	Redemption 100.0000	185,000	185,000	185,000	185,000				0				0	2,969	
66353L DP 9	NORTHAMPTON CNTY PA GEN PURPO REV TXBL	..	10/27/2020	BARCLAYS CAPITAL	10/31/2020	Basis Adjustment	3,000,000	1,077,360	1,077,360	1,077,360				0				0		
882830 AY 8	TEXAS ST TRANS COM REV TXBLE	..	07/20/2020	CANTOR FITZGERALD SECUR	07/31/2020	Basis Adjustment	3,000,000	343,000	343,000	343,000				0				0		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						13,554,296	4,294,733	4,287,201	4,278,932	0	(15,799)	0	(15,799)	0	0	8,270	8,270	48,773	7,201

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 - Industrial and Miscellaneous																				
00102D AC 2	ACIS CLO 2014 5A LTD LLC 2014-5A A2 LTD	..	04/22/2020	ROBERT W BAIRD & CO INC	11/01/2020	Paydown	1,343,259	1,338,221	1,343,259	1,343,259		5,037		5,037				0	24,057	10,947
00195@ AA 1	ALTUS POWER AMERICA, INC ABS 19-A	..	03/20/2020	DIRECT WITH COMPANY	05/21/2020	Redemption 100.0000	32,199	32,199	32,199	32,199				0				0		
00195@ AB 9	ALTUS POWER AMERICA, INC ABS 19-B	..	03/20/2020	DIRECT WITH COMPANY	05/13/2020	Redemption 100.0000	22,539	22,539	22,539	22,539				0				0	318	
00206R DE 9	AT&T INC SR NT 6.350% 03/15/40	..	06/17/2020	SALOMON SMITH BARNEY INC	09/18/2020	EXCHANGED	1,800,000	2,558,214	3,491,629	2,551,620		(6,594)		(6,594)			940,009	940,009	58,103	29,845
00206R DT 6	AT&T INC SR NT 5.700% 03/01/57	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,657,400	5,653,165	5,655,934		(1,466)		(1,466)			(2,770)	(2,770)	84,233	68,400
00216P AA 2	ATLAS INTERMEDIATE HLDGS ABS TR AA	..	05/13/2020	DIRECT WITH COMPANY	12/26/2020	Redemption 100.0000	606,388	606,388	606,388	606,388				0				0	7,177	
002824 BH 2	ABBOTT LABORATORIES SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	3,850,000	5,541,960	5,682,311	5,518,344		(23,615)		(23,615)			163,967	163,967	106,378	9,957
002824 BQ 2	ABBOTT LABORATORIES SR NT	..	07/22/2020	ML PIERCE FENNER & SMITH	07/31/2020	Basis Adjustment	3,725,000	439,745	439,550	439,550		(195)		(195)				0		
00724P AD 1	ADOBE INC SR NT 2.300% 02/01/30	..	04/22/2020	ML PIERCE FENNER & SMITH	04/30/2020	Basis Adjustment	5,000,000	131,912	131,500	131,500		(412)		(412)				0		
007589 AE 4	ADVOCATE HEALTH CORP SR NT SER 2020	..	11/12/2020	CANTOR FITZGERALD SECUR	11/30/2020	Basis Adjustment	3,430,000	(51,883)	(52,022)	(52,022)		(139)		(139)				0		
00900L AG 9	AIMCO CLO SER 2015AA CL AR 144A	..	04/01/2020	MITSUBISHI 99561	10/15/2020	Paydown	321,254	309,143	321,254	321,254		12,111		12,111				0	4,181	1,890
00900L AG 9	AIMCO CLO SER 2015AA CL AR 144A	..	04/01/2020	MITSUBISHI 99561	04/15/2020	Paydown	38,883	37,417	38,883	38,883		1,466		1,466				0	264	229
009158 BA 3	AIR PRODUCTS & CHEMICALS INC SR NT	..	05/22/2020	Various	05/31/2020	Basis Adjustment	10,800,000	4,527,080	4,527,000	4,527,000		(80)		(80)				0		
01400E AD 5	ALCON FINANCE CORP SR NT 144A	..	05/18/2020	JP MORGAN	05/31/2020	Basis Adjustment	8,000,000	834,988	835,000	835,000		12		12				0		
020002 BJ 9	ALLSTATE CORP SR NT 1.450% 12/15/30	..	11/19/2020	LOOP CAPITAL MARKETS	11/30/2020	Basis Adjustment	3,075,000	(453)	(440)	(440)		13		13				0		
02079K AF 4	ALPHABET INC SR NT 2.050% 08/15/50	..	08/26/2020	Various	08/31/2020	Basis Adjustment	9,000,000	3,137,098	3,137,200	3,137,200		102		102				0		
023135 BT 2	AMAZON.COM INC SR NT 2.500% 06/03/50	..	06/05/2020	Various	06/30/2020	Basis Adjustment	7,908,000	3,142,836	3,143,000	3,143,000		164		164				0		
025537 AP 6	AMERICAN ELECTRIC POWER SR NT	..	03/03/2020	Various	03/31/2020	Basis Adjustment	5,000,000	1,644,546	1,644,514	1,644,514		(32)		(32)				0		
026874 DB 0	AMERICAN INTERNATIONAL GROUP Sr Nt	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	3,800,000	4,533,742	4,529,543	4,533,050		(692)		(692)			(3,507)	(3,507)	82,663	71,118
031162 BH 2	AMGEN INC SR NT 5.650% 06/15/42	..	06/17/2020	SALOMON SMITH BARNEY INC	08/17/2020	Tax Free Exchange	3,850,000	5,453,564	5,444,928	5,444,928		(8,636)		(8,636)				0	37,463	2,417
036752 AE 3	ANTHEM INCSR NT	..	02/12/2020	Direct with Asset Manager	11/21/2020	Maturity	1,620,000	1,630,528	1,620,000	1,620,000		(10,528)		(10,528)				0	40,500	9,113
036752 AK 9	ANTHEM INC SR NT 3.700% 09/15/49	..	01/16/2020	WACHOVIA SECS (Wells Fargo)	01/31/2020	Basis Adjustment	2,400,000	476,640	476,640	476,640				0				0		
03755F AA 5	APEX CREDIT CLO LLC SERIES 20171A CLASS	..	08/12/2020	JEFFERIES & COMPANY	10/24/2020	Paydown	23,509	23,509	23,509	23,509				0				0	100	
037833 CT 5	APPLE INCSR NT	..	01/29/2020	Direct with Asset Manager	05/11/2020	Maturity	3,000,000	3,000,975	3,000,000	3,000,000		(975)		(975)				0	28,621	12,814
038222 AN 5	APPLIED MATERIALS INC SR NT	..	05/26/2020	ML PIERCE FENNER & SMITH	05/31/2020	Basis Adjustment	2,100,000	223,671	223,674	223,674		3		3				0		
038222 AP 0	APPLIED MATERIALS INC SR NT	..	05/26/2020	ML PIERCE FENNER & SMITH	05/31/2020	Basis Adjustment	2,680,000	1,207,000	1,207,000	1,207,000				0				0		
038779 AB 0	ARBYS FUNDING LLC SER 20201A CL A2 144A	..	07/23/2020	BARCLAY INVESTMENTS	10/31/2020	Paydown	20,000	20,000	20,000	20,000				0				0	162	
04016P AG 3	[illegible] 144A	..	06/17/2020	SALOMON SMITH BARNEY INC	12/14/2020	Direct with Asset Manager	400,000	385,000	398,680	385,696		696		696			12,984	12,984	11,769	3,581
049560 AS 4	ATMOS ENERGY CORP SR NT	..	01/17/2020	PARIBAS	01/31/2020	Basis Adjustment	1,500,000	218,426	218,400	218,400		(26)		(26)				0		

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
05363L AU 7	AVERY POINT CLO LTD SER 20156A CL AR 144	..	03/13/2020	DEUTSCHE BANK SECS INC	11/05/2020	Paydown	39,120	38,318	39,120	39,120		802		802				0	561	124
05363L AU 7	AVERY POINT CLO LTD SER 20156A CL AR 144	..	05/07/2020	Brownstone Investment Grp	05/15/2020	SA0702	1,000,000	981,000	981,051	981,051		51		51				0	442	265
05542G AW 8	BCAP LLC TRUST RMBS SER 2013RR2 CL 4A2 1	..	04/17/2020	ML PIERCE FENNER & SMITH	11/25/2020	US BANCORP	504,555	459,037	460,132	459,219		182		182			913	913	13,193	1,241
05542G AW 8	BCAP LLC TRUST RMBS SER 2013RR2 CL 4A2 1	..	04/17/2020	ML PIERCE FENNER & SMITH	11/01/2020	Paydown	118,752	108,039	117,212	117,212		9,173		9,173				0	1,538	292
05577@ AN 0	BTMU CAPITAL CORPORATION EQ NT (UPRR 200	..	08/01/2020	Interest Capitalization	10/15/2020	Redemption 100.0000	67	67	67	67				0				0	2	
06406H DF 3	BANK OF NEW YORK MELLONMTN	..	03/01/2020	LNR05828	10/27/2020	Call	225,000	224,977	225,000	224,998		21		21			2	2	5,053	1,439
06654D AC 1	BANNER HEALTH SR NT 3.181% 01/01/50	..	05/08/2020	CANTOR FITZGERALD SECUR	05/31/2020	Basis Adjustment	4,891,000	2,365,459	2,365,388	2,365,388		(71)		(71)				0		
06654D AD 9	BANNER HEALTH SR NT 1.897% 01/01/31	..	10/20/2020	MORGAN STANLEY & CO	10/31/2020	Basis Adjustment	4,693,000	(35,000)	(35,000)	(35,000)				0				0		
06684Q AB 8	BAPTIST HEALTHCARE SR NT SER 20B	..	11/04/2020	ML PIERCE FENNER & SMITH	11/19/2020	Basis Adjustment	12,500,000	2,540,206	2,540,125	2,540,125		(81)		(81)				0		
071813 BV 0	BAXTER INTERNATIONAL INC SR NT 144A	..	07/28/2020	Various	11/08/2020	Call 113.8287	17,800,000	17,878,318	20,261,512	17,875,503		(2,815)		(2,815)			(75,503)	(75,503)	2,873,137	9,042
07387A DG 7	BEAR STEARNS ARM TRUST SER 20056 CL 1A1	..	04/14/2020	JP MORGAN	12/01/2020	Paydown	224,161	184,652	220,575	220,575		35,923		35,923				0	3,616	406
075887 BT 5	BECTON DICKINSON & CO SR NT	..	02/24/2020	BARCLAYS CAPITAL	12/06/2020	Redemption 100.0000	75,751	77,523	75,751	75,751		(1,772)		(1,772)				0	2,203	487
084423 AR 3	BERKLEY WR CORP SR NT 5.375% 09/15/20	..	03/09/2016	LNR05828	09/15/2020	Maturity	194,000	196,238	194,000	194,000		(2,238)		(2,238)				0	5,214	
084423 AU 6	BERKLEY WR CORP SR NT 4.000% 05/12/50	..	09/01/2020	MORGAN STANLEY & CO	09/30/2020	Basis Adjustment	1,105,000	461,680	461,457	461,457		(223)		(223)				0		
09062X AC 7	BIOGEN IDEC INC Sr Nt 2.900% 09/15/20	..	09/10/2015	LNR05828	05/28/2020	Call 100.7812	225,000	224,950	226,758	224,970		20		20			30	30	3,081	
09261B AB 6	BLACKSTONE HOLDINGS FINA SR NT 144A	..	09/22/2020	Various	09/30/2020	Basis Adjustment	10,000,000	3,939,400	3,939,400	3,939,400				0				0		
09778P AB 1	BON SECOURS MERCY SR NT SER 20-2	..	10/09/2020	JP MORGAN	10/31/2020	Basis Adjustment	5,300,000	(24,860)	(25,000)	(25,000)		(140)		(140)				0		
10373Q BG 4	BP CAP MARKETS AMERICA SR NT	..	02/26/2020	Various	02/29/2020	Basis Adjustment	29,375,000	8,160,685	8,160,748	8,160,748		63		63				0		
10922N AG 8	BRIGHTHOUSE FINANCIAL IN SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	5,000,000	5,685,450	5,670,672	5,681,678		(3,772)		(3,772)			(11,006)	(11,006)	46,094	26,563
110122 BU 1	BRISTOL MYERS SQUIBB CO SR NT 144A	..	06/17/2020	SALOMON SMITH BARNEY INC	07/15/2020	Tax Free Exchange	3,850,000	5,528,408	5,525,052	5,525,052		(3,356)		(3,356)				0	80,208	66,306
110122 DQ 8	BRISTOL MYERS SQUIBB CO SR NT	..	11/09/2020	CITIGROUP GLOBAL MARKETS	11/19/2020	Basis Adjustment	3,000,000	(36,395)	(36,387)	(36,387)		8		8				0		
110122 DS 4	BRISTOL MYERS SQUIBB CO SR NT	..	11/09/2020	CITIGROUP GLOBAL MARKETS	11/19/2020	Basis Adjustment	15,000,000	4,227,984	4,228,000	4,228,000		16		16				0		
12316U AA 5	THE BUSH FOUNDATION SR NT	..	11/10/2020	RBC CAPITAL MARKETS	11/19/2020	Basis Adjustment	1,222,000	355,000	355,000	355,000				0				0		
12489W QG 2	C-BASS TR 2005 CB8 AF5	..	11/30/2005	LNR05828	12/01/2020	Paydown	5,471	5,458	5,471	5,471		13		13				0	87	
1248MB AF 2	CREDIT-BASED ASSET SERV SER 2007CB2 CL A	..	06/17/2020	SALOMON SMITH BARNEY INC	12/28/2020	Paydown	405,442	177,381	405,442	405,442		228,061		228,061				0	2,191	82
1248MB AF 2	CREDIT-BASED ASSET SERV SER 2007CB2 CL A	..	06/17/2020	SALOMON SMITH BARNEY INC	06/25/2020	Paydown	79,798	34,912	79,798	79,798		44,886		44,886				0	90	16

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
12510H AE 0	CAPITAL AUTO REIT SER 20201A CL A5 144A	..	01/15/2020	FIRST BOSTON CORP	12/15/2020	Paydown	1,406	1,406	1,406	1,406		1		1				0	42	
12548J AE 2	CIFC FDG LTD SERIES 20173A CLASS A2 144A	..	07/01/2020	Brownstone Investment Grp	08/01/2020	SA0713	2,500,000	2,445,000	2,445,000	2,445,000				0				0	20,276	15,695
12548J AJ 1	CIFC FDG LTD SER 20173A CL C 144A.	..	06/17/2020	SALOMON SMITH BARNEY INC	12/14/2020	Direct with Asset Manager	1,000,000	962,500	956,517	964,574		2,074		2,074			(8,057)	(8,057)	28,028	7,975
12551A AL 9	CIFC FUNDING LTD SER 20171A CL AR 144A	..	07/02/2020	ML PIERCE FENNER & SMITH	08/01/2020	SA0713	1,750,000	1,723,750	1,723,750	1,723,750				0				0	10,059	7,932
12648P BL 0	CREDIT SUISSE MTG TR SER 20146R CL 5A2 1	..	04/25/2020	Interest Capitalization	12/25/2020	Paydown	41	41	41	41				0				0		
126694 3Y 2	CWMBS INC 06-HYB3 2A1A RMBS	..	10/14/2020	MORGAN STANLEY & CO	12/31/2020	Paydown	72,860	70,947	72,860	72,860		1,913		1,913				0	337	132
12669G K6 7	COUNTRYWIDE HOME LOANS SER 200514 CL A2	..	05/18/2020	Brownstone Investment Grp	12/01/2020	Paydown	15,236	13,031	15,236	15,236		2,205		2,205				0	326	44
149123 CJ 8	CATERPILLAR INC SR NT 3.250% 04/09/50	..	04/21/2020	BARCLAYS CAPITAL	04/30/2020	Basis Adjustment	2,000,000	731,093	731,000	731,000		(93)		(93)				0		
14918A AD 1	CATHOLIC HEALTH SERVICES SR NT	..	08/26/2020	MORGAN STANLEY & CO	08/31/2020	Basis Adjustment	1,000,000	441,800	441,800	441,800				0				0		
14980A AA 0	CAZENOVIA CREEK FDG LLC SER 20181A CL A	..	03/26/2020	Brean Capital LLC	12/15/2020	Paydown	4,244,588	4,064,193	4,244,588	4,244,588		180,395		180,395				0	63,492	6,297
15189X AU 2	CENTERPOINT ENERGY HOUSTON LLC SEC NT	..	06/10/2020	Various	06/30/2020	Basis Adjustment	4,100,000	1,756,057	1,756,000	1,756,000		(57)		(57)				0		
15506# AA 1	CENTRAL RIVERS POWER US LLC SR SECD NT	..	01/28/2020	DIRECT WITH COMPANY	12/22/2020	Redemption 100.0000	1,449,159	1,449,159	1,449,159	1,449,159				0				0	25,721	
15672A AA 0	CERBERUS LN FDG XVIII LP CLO SER 20171A	..	04/28/2020	STIFEL NICOLAUS & CO INC	10/15/2020	Paydown	29,423	28,217	29,423	29,423		1,206		1,206				0	373	34
15672A AA 0	CERBERUS LN FDG XVIII LP CLO SER 20171A	..	04/28/2020	STIFEL NICOLAUS & CO INC	07/15/2020	Paydown	26,523	25,436	26,523	26,523		1,087		1,087				0	199	31
161175 BT 0	CHARTER COMM OPT LLC/CAP SR NT	..	01/16/2020	FIRST BOSTON CORP	01/31/2020	Basis Adjustment	600,000	119,176	119,160	119,160		(16)		(16)				0		
166764 CA 6	CHEVRON CORP SR NT 3.078% 05/11/50	..	05/07/2020	CITIGROUP GLOBAL MARKETS	05/31/2020	Basis Adjustment	4,890,000	2,357,000	2,357,000	2,357,000				0				0		
16877P AA 8	CHILDREN'S HOSPITAL/PHIL SR NT SER 2020	..	10/06/2020	JP MORGAN	10/31/2020	Basis Adjustment	10,000,000	(295,000)	(295,000)	(295,000)				0				0		
170257 AJ 8	CHL MTG PSTHR TR 2006 16 2006 16 3A5	..	10/01/2020	Interest Capitalization	12/01/2020	Paydown	2	2	2	2				0				0		
172967 EW 7	CITIGROUP INC SR NT 8.125% 07/15/39	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	5,000,000	8,796,800	8,833,984	8,786,598		(10,202)		(10,202)			47,385	47,385	201,997	173,785
17306S AC 7	CITIGROUP MTG LN TR CMLTI 2006-AR3 1A2A	..	11/25/2020	US BANCORP	12/01/2020	Paydown	19,246	17,551	19,246	19,246		1,695		1,695				0	63	61
17310D AS 9	CITICORP MTG SECS TR 2006 4 2006 4 B1	..	10/01/2020	Interest Capitalization	12/01/2020	Paydown	11,951	7,858		7,858		760	760	0			(7,858)	(7,858)		
191216 CQ 1	COCA COLA COMPANIES SR NT	..	03/20/2020	ML PIERCE FENNER & SMITH	03/31/2020	Basis Adjustment	5,550,000	2,318,595	2,318,605	2,318,605		10		10				0		
20030N AV 3	COMCAST CORP SR NT 6.950% 08/15/37	..	06/17/2020	SALOMON SMITH BARNEY INC	10/07/2020	Direct with Asset Manager	4,000,000	6,347,480	6,291,166	6,315,040		(32,440)		(32,440)			(23,874)	(23,874)	179,156	95,756
20030N BD 2	COMCAST CORP SR NT 3.125% 07/15/22	..	01/23/2020	Direct with Asset Manager	09/10/2020	Call 105.0070	1,575,000	1,625,017	1,653,860	1,612,493		(12,524)		(12,524)			(37,493)	(37,493)	110,989	1,094

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
20030N CZ 2	COMCAST CORP SR NT 3.450% 02/01/50	..	01/16/2020	MORGAN STANLEY & CO	01/31/2020	Basis Adjustment	750,000	148,967	148,950	148,950		(17)		(17)				0		
20369E AE 2	COMMUNITY HEALTH NETWORK SR NT SER 20A	..	09/11/2020	Various	09/30/2020	Basis Adjustment	11,500,000	3,702,945	3,702,945	3,702,945				0				0		
20825C AP 9	CONOCOPHILLIPS SR NT 5.900% 05/15/38	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,652,160	5,647,668	5,647,264		(4,896)		(4,896)				404	404	38,678	22,289
20825C AQ 7	CONOCOPHILLIPS GTD NT 6.500% 02/01/39	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	6,022,800	6,058,133	6,017,217		(5,583)		(5,583)				40,916	40,916	117,722	99,667
20826F AR 7	CONOCOPHILLIPS CO SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	3,850,000	5,809,727	5,871,001	5,806,182		(3,545)		(3,545)				64,820	64,820	75,722	59,814
21036P BG 2	CONSTELLATION BRANDS INC SR NT	..	08/28/2020	Various	08/31/2020	Basis Adjustment	5,500,000	2,229,018	2,229,000	2,229,000		(18)		(18)				0		
210518 DH 6	CONSUMERS ENERGY COMPANY SR NT 1ST MTG	..	03/17/2020	BARCLAYS CAPITAL	03/31/2020	Basis Adjustment	4,000,000	1,329,500	1,329,500	1,329,500				0				0		
212015 AL 5	[redacted] NT	..	02/20/2020	Direct with Asset Manager	12/09/2020	Various	810,000	856,519	814,518	844,453		(12,066)		(12,066)				(29,935)	(29,935)	40,826	12,656
22170Q AA 8	COTTAGE HEALTH SYSTEM SR NT SER 2020	..	11/12/2020	CANTOR FITZGERALD SECUR	11/30/2020	Basis Adjustment	2,500,000	(23,607)	(23,812)	(23,812)		(205)		(205)				0		
22541S AN 8	CREDIT SUISSE FIRST BOSTON MTG 2004 1 3A	..	02/18/2004	LNR05828	12/01/2020	Paydown	1,032	1,092	1,032	1,032		(60)		(60)				0	24	
2254W0 BZ 7	CREDIT SUISSE FIRST BOSTON MTG 2002 34 1	..	01/14/2003	LNR05828	12/01/2020	Paydown	133	141	133	133		(8)		(8)				0	4	
22822V AA 9	CROWN CASTLE INTL CORP Sr Nt	..	01/14/2020	Direct with Asset Manager	07/06/2020	Call 101.5570	8,000,000	8,109,122	8,124,560	8,061,440		(47,682)		(47,682)				(61,440)	(61,440)	367,093	112,578
22822V AU 5	CROWN CASTLE INTL CORP SR NT	..	06/12/2020	ML PIERCE FENNER & SMITH	06/30/2020	Basis Adjustment	5,000,000	2,253,000	2,253,000	2,253,000				0				0		
231021 AS 5	CUMMINS INC SR NT 2.600% 09/01/50	..	11/30/2020	RBC CAPITAL MARKETS	12/31/2020	Basis Adjustment	6,000,000	1,870,328	1,870,000	1,870,000		(328)		(328)				0		
24422E TB 5	DEERE JOHN CAPITAL CORP MTN	..	09/08/2015	LNR05828	09/11/2020	Maturity	225,000	224,985	225,000	225,000		15		15				0	2,756	
254687 DZ 6	DISNEY WALT CO SR NT 6.200% 12/15/34	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,922,320	5,954,321	5,914,499		(7,821)		(7,821)				39,822	39,822	19,978	2,756
254687 EB 8	DISNEY WALT CO SR NT 6.400% 12/15/35	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	6,072,920	6,103,803	6,065,183		(7,737)		(7,737)				38,620	38,620	20,622	2,844
254687 EH 5	DISNEY WALT CO SR NT 6.650% 11/15/37	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	6,102,160	6,165,220	6,095,633		(6,527)		(6,527)				69,588	69,588	43,594	25,122
254687 FS 0	DISNEY WALT CO SR NT 4.700% 03/23/50	..	03/19/2020	SALOMON SMITH BARNEY INC	03/31/2020	Basis Adjustment	450,000	187,994	187,995	187,995		1		1				0		
25470D AD 1	DISCOVERY COMMUNICATIONS GTD SEC NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,556,640	5,545,837	5,552,908		(3,732)		(3,732)				(7,071)	(7,071)	30,339	12,700
260543 DD 2	DOW CHEMICAL CO SR NT 3.600% 11/15/50	..	11/05/2020	Various	11/19/2020	Basis Adjustment	18,500,000	6,658,937	6,658,490	6,658,490		(447)		(447)				0		
263901 AA 8	DUKE ENERGY IND INC FMB	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	6,103,760	6,120,244	6,057,473		(46,287)		(46,287)				62,770	62,770	217,311	87,489
26443T AB 2	DUKE ENERGY INDIANA LLC SR NT MTG YYY	..	01/16/2020	PARIBAS	01/31/2020	Basis Adjustment	2,800,000	395,601	395,580	395,580		(21)		(21)				0		
27409L AE 3	EAST OHIO GAS CO/THE SR NT 144A	..	11/05/2020	MORGAN STANLEY & CO	11/19/2020	Basis Adjustment	5,000,000	1,463,112	1,462,921	1,462,921		(191)		(191)				0		
289333 AC 0	ELM TRUST SER 20182A CL B 144A	..	06/11/2020	GREENWICH CAPITAL MKTS	10/23/2020	Call 100.0000	100,000	98,750	100,000	98,849		99		99				1,151	1,151	2,373	388
29157T AE 6	EMORY UNIVERSITY SR NT SER 2020	..	05/14/2020	MORGAN STANLEY & CO	05/31/2020	Basis Adjustment	2,000,000	1,039,213	1,039,200	1,039,200		(13)		(13)				0		
29248H AC 7	EMPOWER FINANCE 2020 LP SR NT 144A	..	09/16/2020	Various	09/30/2020	Basis Adjustment	15,000,000	5,963,380	5,963,187	5,963,187		(193)		(193)				0		

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
29278N AQ 6	ENERGY TRANSFER PARTNERS SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	4,122,760	4,234,357	4,117,458		(5,302)		(5,302)			116,899	116,899	90,833	14,167
29279F AA 7	ENERGY TRANSFER OPERATNG SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	3,000,000	3,470,850	3,602,199	3,467,286		(3,564)		(3,564)			134,913	134,913	129,167	33,333
29364W BD 9	ENTERGY LOUISIANA SR SEC NT 1ST MTG	..	03/03/2020	Various	03/31/2020	Basis Adjustment	4,025,000	1,330,542	1,330,486	1,330,486		(56)		(56)				0		
29364W BE 7	ENTERGY LOUISIANA SR NT 1ST LN	..	11/09/2020	SMBC-SUMITOMO MITSUI BANKING	11/19/2020	Basis Adjustment	4,775,000	(57,637)	(57,613)	(57,613)		24		24				0		
29366M AB 4	ENTERGY ARKANSAS LLC SR NT 1ST MTG	..	11/05/2020	Various	11/19/2020	Basis Adjustment	3,750,000	1,293,718	1,293,695	1,293,695		(23)		(23)				0		
29379V AT 0	ENTERPRISE PRODS OPER LLC GTD SR NT	..	06/17/2020	Direct with Asset Manager	12/23/2020	Direct with Asset Manager	3,700,000	4,855,029	5,013,396	4,835,965		(19,064)		(19,064)			177,431	177,431	196,912	84,391
29379V BW 2	ENTERPRISE PRODS OPER LLC SR NT	..	01/16/2020	SALOMON SMITH BARNEY INC	01/31/2020	Basis Adjustment	450,000	89,382	89,370	89,370		(12)		(12)				0		
29379V BY 8	ENTERPRISE PRODS OPER LLC SR NT	..	01/06/2020	SALOMON SMITH BARNEY INC	01/31/2020	Basis Adjustment	6,500,000	987,043	987,043	987,043				0				0		
29444U BJ 4	EQUINIX INC SR NT 3.000% 07/15/50.	..	06/08/2020	ML PIERCE FENNER & SMITH	06/30/2020	Basis Adjustment	5,000,000	2,007,126	2,007,143	2,007,143		17		17				0		
29670G AE 2	ESSENTIAL UTILITIES INC SR NT	..	04/17/2020	Various	04/30/2020	Basis Adjustment	6,550,000	1,735,044	1,735,000	1,735,000		(44)		(44)				0		
29717P AX 5	ESSEX PORTFOLIO LP SR NT	..	08/10/2020	WACHOVIA SECS (Wells Fargo)	08/31/2020	Basis Adjustment	5,000,000	1,222,000	1,222,000	1,222,000				0				0		
299808 AH 8	EVEREST REINSURANCE HOLDINGS I SR NT	..	11/18/2020	Jane Street Executions Svcs	11/30/2020	Basis Adjustment	5,000,000	1,674,982	1,674,667	1,674,667		(315)		(315)				0		
30040W AH 1	EVERSOURCE ENERGY SR NT	..	01/07/2020	BARCLAYS CAPITAL	01/31/2020	Basis Adjustment	1,550,000	203,997	204,000	204,000		3		3				0		
30295# AA 5	FIDELITY REAL ESTATE LLC CTL	..	04/07/2020	DIRECT WITH COMPANY	12/31/2020	Redemption 100.0000	689,753	689,753	689,753	689,753				0				0	7,887	
337738 BC 1	FISERV INC SR NT 2.650% 06/01/30	..	07/23/2020	RBC CAPITAL MARKETS	07/31/2020	Basis Adjustment	5,000,000	117,105	116,600	116,600		(505)		(505)				0		
337932 AM 9	FIRSTENERGY CORP SR NT SER C	..	02/18/2020	MORGAN STANLEY & CO	02/29/2020	Basis Adjustment	10,000,000	2,428,000	2,428,000	2,428,000				0				0		
341099 CL 1	FLORIDA POWER CORP FMB	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	6,176,640	6,212,680	6,127,716		(48,924)		(48,924)			84,964	84,964	133,689	2,844
354613 AL 5	FRANKLIN RESOURCES INC SR NT	..	10/14/2020	CITIGROUP GLOBAL MARKETS	10/31/2020	Basis Adjustment	5,000,000	(3,022)	(3,000)	(3,000)		22		22				0		
361803 AN 9	GLG ORE HILL CLO Ltd SER 20131A CL C2 14	..	04/30/2020	MORGAN STANLEY & CO	10/15/2020	Paydown	216,545	215,530	216,545	216,545		1,015		1,015				0	4,926	520
362341 LL 1	GS MTG SECS CORP SER 2005RP3 CL 1AF	..	02/03/2020	DIRECT WITH COMPANY	12/25/2020	Paydown	167,320	152,266	165,522	165,522		13,256		13,256				0	974	75
362341 WZ 8	GS MTG SECS CORP SER 2005AR7 CL 2A1	..	04/07/2020	JANNEY MONTGOMERY SCOTT	12/01/2020	Paydown	44,225	38,696	44,225	44,225		5,528		5,528				0	785	41
36242D 4U 4	GS MORTGAGE SECS CORP SER 2005AR3 CL 4A1	..	05/18/2020	Brownstone Investment Grp	12/01/2020	Paydown	39,179	37,612	39,179	39,179		1,567		1,567				0	469	86
36242D XN 8	GS MORTGAGE SECS CORP SER 2005RP1 CL 2A1	..	02/03/2020	DIRECT WITH COMPANY	12/01/2020	Paydown	53,140	53,729	53,140	53,140		(589)		(589)				0	896	13
37331N AK 7	GEORGIA PACIFIC LLC SR NT 144A	..	04/27/2020	ML PIERCE FENNER & SMITH	04/30/2020	Basis Adjustment	5,000,000	600,000	600,000	600,000				0				0		
373334 KN 0	GEORGIA POWER CO SR NT SER B	..	02/05/2020	ML PIERCE FENNER & SMITH	02/29/2020	Basis Adjustment	5,000,000	(78,309)	(78,750)	(78,750)		(441)		(441)				0		
37940X AB 8	GLOBAL PAYMENTS INC SR NT	..	01/16/2020	WACHOVIA SECS (Wells Fargo)	06/18/2020	Various	8,875,000	9,141,960	9,503,535	9,132,070		(9,890)		(9,890)			371,465	371,465	236,911	123,856
404530 AD 9	HACKENSACK MERIDIAN HLTH SR NT SER 2020	..	11/12/2020	CANTOR FITZGERALD SECUR	11/19/2020	Basis Adjustment	7,500,000	255,423	255,388	255,388		(35)		(35)				0		
427866 BG 2	HERSHEY CO SR NT 2.650% 06/01/50	..	05/27/2020	RBC CAPITAL MARKETS	05/31/2020	Basis Adjustment	2,320,000	1,034,000	1,034,000	1,034,000				0				0		
437076 AS 1	HOME DEPOT INC SR NT 5.875% 12/16/36	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	5,926,840	6,058,666	5,877,548		(49,292)		(49,292)			181,118	181,118	122,069	1,958

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
437076 AV 4	HOME DEPOT INC SR NT 5.950% 04/01/41	..	06/17/2020	SALOMON SMITH BARNEY INC	10/07/2020	Direct with Asset Manager	3,850,000	5,850,730	5,827,911	5,828,370		(22,359)		(22,359)			(460)	(460)	118,355	49,633
437076 BZ 4	HOME DEPOT INC SR NT 3.125% 12/15/49	..	01/06/2020	ML PIERCE FENNER & SMITH	01/31/2020	Basis Adjustment	1,950,000	263,935	263,957	263,957		22		22				0		
438516 CA 2	HONEYWELL INTERNATIONAL INC SR NT	..	05/14/2020	ML PIERCE FENNER & SMITH	05/31/2020	Basis Adjustment	3,000,000	1,548,000	1,548,000	1,548,000				0				0		
444859 BE 1	HUMANA INC SR NT 4.950% 10/01/44	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	5,000,000	6,765,700	6,751,676	6,762,142		(3,558)		(3,558)			(10,466)	(10,466)	70,813	53,625
444859 BL 5	HUMANA INC SR NT 3.950% 08/15/49	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	2,663,000	3,156,640	3,237,261	3,151,081		(5,560)		(5,560)			86,180	86,180	89,995	36,232
446150 AS 3	HUNTINGTON BANKSHARES INC SR NT	..	04/15/2020	CITIGROUP GLOBAL MARKETS	04/30/2020	Basis Adjustment	1,248,000	7,710	7,800	7,800		90		90				0		
45660L K6 5	INDYMAC MBS INC (RAST) 2005 A12 A5	..	02/01/2020	Interest Capitalization	12/01/2020	Paydown	234	234	178	234				0			(56)	(56)	6	
45660L TS 8	INDYMAC MBS INC (RAST) 2005 A9 A5.	..	07/01/2020	Interest Capitalization	12/01/2020	Paydown	6	6	6	6				0			(1)	(1)		
458140 BJ 8	INTEL CORP SR NT 3.250% 11/15/49.	..	09/25/2020	Various	09/30/2020	Basis Adjustment	8,000,000	1,275,170	1,274,768	1,274,768		(402)		(402)				0		
458140 BR 0	INTEL CORP SR NT 3.900% 03/25/30.	..	03/20/2020	ML PIERCE FENNER & SMITH	03/31/2020	Basis Adjustment	3,000,000	276,992	277,000	277,000		8		8				0		
45866F AC 8	INTERCONTINENTALEXCHANGE SR NT	..	11/19/2015	LNR05828	06/25/2020	Call 100.8400	225,000	224,960	226,890	224,977		17		17			23	23	5,396	1,547
45866F AL 8	INTERCONTINENTALEXCHANGE SR NT	..	12/09/2020	Various	12/31/2020	Basis Adjustment	13,950,000	4,677,226	4,676,633	4,676,633		(593)		(593)				0		
459200 KL 4	INTL BUSINESS MACHINE CORP SR NT	..	09/25/2020	ML PIERCE FENNER & SMITH	09/30/2020	Basis Adjustment	1,000,000	385,368	385,366	385,366		(2)		(2)				0		
466247 UG 6	JP Morgan Mortgage Trust SER 2005A6 CL 7	..	04/14/2020	JP MORGAN	12/01/2020	Paydown	255,484	239,197	335,231	335,231		96,034		96,034				0	2,530	446
46625H HF 0	JPMORGAN CHASE & CO NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	5,000,000	7,817,000	7,861,643	7,808,293		(8,707)		(8,707)			53,350	53,350	52,444	30,222
46625H JM 3	JPMORGAN CHASE & CO SUB NT	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	5,000,000	7,347,850	7,434,656	7,311,030		(36,820)		(36,820)			123,626	123,626	239,844	96,094
46627M FU 6	JP MORGAN ALTERNATIVE LOAN T SER 2006S1	..	03/31/2020	SOCIETE GENERALE	12/01/2020	Paydown	321,071	290,971	302,531	302,531		11,560		11,560				0	6,567	54
46629D AH 8	JP MORGAN MTG TR SER 2006A7 CL 2A1R	..	06/17/2020	NOMURA SECURITIES INTL	12/01/2020	Paydown	45,628	42,933	45,628	45,628		2,695		2,695				0	505	87
46629S AC 6	JP MORGAN MTG TR 2006 S4 2006 S4 A3	..	01/01/2020	Interest Capitalization	12/01/2020	Paydown	2	2	2	2				0				0		
46630U AC 8	JP MORGAN MTG TR SER 2007A3 CL 2A1	..	02/03/2020	DIRECT WITH COMPANY	12/01/2020	Paydown	159,875	155,143	159,875	159,875		4,732		4,732				0	2,371	37
47760Q AA 1	JIMMY JOHN'S FDG LLC SER 20171A CL A2I 1	..	03/12/2020	DIRECT WITH COMPANY	10/30/2020	Paydown	2,866,500	2,910,577	2,866,500	2,866,500		(44,077)		(44,077)				0	81,808	12,073
48252D AA 3	KKR GROUP FINANCE CO VII SR NT 144A	..	02/18/2020	SALOMON SMITH BARNEY INC	02/29/2020	Basis Adjustment	9,825,000	154,242	154,253	154,253		11		11				0		
49427R AQ 5	KILROY REALTY LP SR NT	..	12/14/2020	Direct with Asset Manager	12/23/2020	DIRECT WITH COMPANY	13,200,000	13,200,277	13,246,188	13,200,277				0			45,911	45,911	34,833	26,583
494368 CA 9	KIMBERLY-CLARK CORP SR NT	..	01/30/2020	MORGAN STANLEY & CO	01/31/2020	Basis Adjustment	3,000,000	208,000	208,000	208,000				0				0		
501044 DM 0	KROGER CO SR NT 5.400% 01/15/49.	..	06/17/2020	SALOMON SMITH BARNEY INC	10/07/2020	Direct with Asset Manager	4,000,000	5,551,680	5,551,885	5,541,550		(10,130)		(10,130)			10,334	10,334	157,200	92,400
502431 AN 9	L3HARRIS TECH INC SR NT	..	11/10/2020	MORGAN STANLEY & CO	11/19/2020	Basis Adjustment	10,225,000	(174,122)	(174,122)	(174,122)				0				0		
512807 AW 8	LAM RESEARCH CORP SR NT	..	07/31/2020	SOCIETE GENERALE	08/31/2020	Basis Adjustment	900,000	459,464	459,228	459,228		(236)		(236)				0		
52522H AC 6	LEHMAN XS TRUST SER 20068 CL 2A1	..	05/18/2020	Brownstone Investment Grp	12/25/2020	Paydown	78,945	72,334	78,945	78,945		6,612		6,612				0	198	34
52532X AG 0	LEIDOS INC SR NT 144A 2.300% 02/15/31	..	10/05/2020	CITIGROUP GLOBAL MARKETS	10/31/2020	Basis Adjustment	9,770,000	(75,570)	(75,335)	(75,335)		235		235				0		

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
532457 BY 3	LILLY ELI & CO SR NT 2.250% 05/15/50	..	09/03/2020	JEFFERIES & COMPANY	09/30/2020	Basis Adjustment	5,000,000	1,951,488	1,951,609	1,951,609		121		121				0		
53948L AA 5	LOANPAL SOLAR LN SER 2020-1GS CL A 144A	..	06/03/2020	GOLDMAN SACHS & COMPANY	12/20/2020	Paydown	1,884,846	1,875,653	1,884,846	1,884,846		9,193		9,193				0	22,326	
53948N AA 1	LOANPAL SLR LN 2020-3 LTD SER 20203GS CL	..	10/29/2020	GOLDMAN SACHS & COMPANY	12/23/2020	Paydown	64,159	64,133	64,159	64,159		27		27				0	273	
548661 DW 4	LOWES COMPANIES INC SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	10/07/2020	Direct with Asset Manager	4,000,000	5,612,480	5,549,272	5,602,425		(10,055)		(10,055)			(53,153)	(53,153)	108,764	47,264
55275B AA 5	MASTR ABS TRUST 2006-NC2 CL A1	..	06/17/2020	SALOMON SMITH BARNEY INC	12/25/2020	Paydown	38,395	23,661	38,395	38,395		14,734		14,734				0	62	11
55617L AC 6	MACY'S RETAIL HLDGS LLC SR NT 144A	..	09/15/2020	Tax Free Exchange	11/23/2020	GOLDMAN SACHS & COMPANY	4,000,000	4,062,512	2,900,000	4,061,327		(1,185)		(1,185)			(1,161,327)	(1,161,327)	52,111	34,989
55952Y AP 2	MAGNETITE CLO LTD SER 20148A CL AR2 144A	..	07/01/2020	Brownstone Investment Grp	08/01/2020	SA0713	3,000,000	2,947,500	2,947,500	2,947,500				0				0	18,453	15,026
573284 AV 8	MARTIN MARIETTA MATERIALS INC SR NT SER	..	11/03/2020	Various	11/19/2020	Basis Adjustment	9,512,000	25,418	24,000	24,000		(1,418)		(1,418)				0		
576433 GS 9	MASTR ADJ RATE MTG TR 2003 6 8A1	..	11/18/2003	LNR05828	12/01/2020	Paydown	2,979	2,979	2,979	2,979				0				0	32	
576434 LT 9	MASTER ALTERNATIVE LN TR 2004 1 2A1	..	03/31/2010	LNR05828	12/01/2020	Paydown	45	42	45	45		3		3				0	1	
579780 AQ 0	MCCORMICK & CO INC SR NT	..	04/13/2020	ML PIERCE FENNER & SMITH	04/30/2020	Basis Adjustment	1,000,000	25,988	26,000	26,000		12		12				0		
58013M EC 4	MCDONALDS CORPORATION MTN	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	5,870,520	6,025,403	5,827,604		(42,916)		(42,916)			197,799	197,799	173,600	44,800
58155Q AG 8	MCKESSON CORP SR NT 2.850% 03/15/23	..	09/30/2020	DIRECT WITH COMPANY	11/10/2020	PARIBAS	10,000,000	10,475,730	10,443,800	10,452,825		(22,905)		(22,905)			(9,025)	(9,025)	45,917	11,875
58506Y AS 1	MEDSTAR HEALTH INC SR NT SER 20A	..	01/10/2020	Various	01/31/2020	Basis Adjustment	2,768,000	377,065	377,000	377,000		(65)		(65)				0		
58601V AC 6	MEMORIAL HEALTH SERVICES SR NT	..	01/08/2020	BARCLAYS CAPITAL	01/31/2020	Basis Adjustment	3,500,000	481,006	481,000	481,000		(6)		(6)				0		
586054 AD 0	MEMORIAL SLOAN-KETTERING SR NT SR 2020	..	06/09/2020	GOLDMAN SACHS & COMPANY	06/30/2020	Basis Adjustment	4,000,000	1,610,000	1,610,000	1,610,000				0				0		
59022C AJ 2	MERRILL LYNCH & CO INC SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	5,000,000	7,150,600	7,181,789	7,143,658		(6,942)		(6,942)			38,131	38,131	140,021	118,806
59023V AA 8	BANK OF AMERICA SUB SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	5,000,000	8,350,250	8,383,933	8,340,314		(9,936)		(9,936)			43,619	43,619	64,583	37,674
591539 AA 9	METHODIST HOSPITAL/THE SR NT	..	11/03/2020	CANTOR FITZGERALD SECUR	11/19/2020	Basis Adjustment	20,000,000	7,494,783	7,494,797	7,494,797		14		14				0		
59562V AM 9	BERKSHIRE HATHAWAY ENERGY CO SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,947,840	6,000,085	5,940,802		(7,038)		(7,038)			59,283	59,283	70,097	53,083
59802U AX 7	MIDOCEAN CREDIT CLO SER 20143A CL A3A2 1	..	03/26/2020	BARCLAYS CAPITAL	10/21/2020	Paydown	24,416	22,584	24,416	24,416		1,831		1,831				0	358	131
59802U AX 7	MIDOCEAN CREDIT CLO SER 20143A CL A3A2 1	..	03/26/2020	BARCLAYS CAPITAL	04/21/2020	Paydown	15,641	14,468	15,641	15,641		1,173		1,173				0	110	84
59982X AA 3	MILL CITY SOLAR LN 20-1A A SER 20201A CL	..	06/03/2020	GOLDMAN SACHS & COMPANY	12/20/2020	Paydown	1,368,985	1,362,393	1,368,985	1,368,985		6,592		6,592				0	15,647	
607120 FM 9	MOBILE AL AIRPORT AUTHORITY AR A2 GTD RE	..	01/21/2020	DIRECT WITH COMPANY	11/08/2020	Redemption 100.0000	130,048	130,048	130,048	130,048				0				0	2,184	
607120 FP 2	MOBILE AL AIRPORT AUTHORITY AR B2 GTD RE	..	01/21/2020	DIRECT WITH COMPANY	11/09/2020	Redemption 100.0000	170,860	170,860	170,860	170,860				0				0	3,043	
609207 AW 5	MONDELEZ INTERNATIONAL SR NT	..	10/26/2020	MORGAN STANLEY & CO	10/31/2020	Basis Adjustment	1,000,000	352,167	352,174	352,174		7		7				0		
615369 AT 2	MOODY'S CORP SR NT 3.250% 05/20/50	..	05/12/2020	CITIGROUP GLOBAL MARKETS	05/31/2020	Basis Adjustment	1,000,000	490,992	491,000	491,000		8		8				0		

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
617482 V9 2	MORGAN STANLEY SR NT 6.375% 07/24/42	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	5,000,000	7,943,750	8,102,764	7,894,150		(49,600)		(49,600)			208,614	208,614	291,302	128,385
61946L AA 0	MOSAIC SOLAR LOANS LLC SER 20182GS CL A	..	03/24/2020	DIRECT WITH COMPANY	12/20/2020	Paydown	1,590,335	1,335,881	1,590,335	1,590,335		254,454		254,454				0	28,370	1,113
61946N AB 4	MOSAIC SOLAR LN LLC SER 20201A CL B 144A	..	06/12/2020	DEUTSCHE BANK SECS INC	12/20/2020	Paydown	1,608,854	1,608,507	1,608,854	1,608,854		347		347				0	14,580	
63111X AB 7	NASDAQ INC SR NT 3.250% 04/28/50.	..	11/06/2020	ML PIERCE FENNER & SMITH	11/19/2020	Basis Adjustment	3,350,000	(79,858)	(80,000)	(80,000)		(142)		(142)				0		
64761@ AA 1	NEW ORLEANS ENERGY PART III SECD SR NT	..	09/29/2020	DIRECT WITH COMPANY	12/15/2020	Redemption 100.0000	10,436	10,436	10,436	10,436				0				0	62	
64952G AT 5	NEW YORK LIFE INS CO SUB SR NT 144A	..	04/22/2020	SEAPORT GROUP (THE)	04/30/2020	Basis Adjustment	1,185,000	387,200	387,139	387,139		(61)		(61)				0		
65339K BR 0	NEXTERA ENERGY CAP HLDGS SR NT	..	05/05/2020	MORGAN STANLEY & CO	05/31/2020	Basis Adjustment	13,200,000	1,050,000	1,050,000	1,050,000				0				0		
654106 AK 9	NIKE INC SR NT 2.850% 03/27/30	..	04/15/2020	WACHOVIA SECS (Wells Fargo)	04/30/2020	Basis Adjustment	2,250,000	59,201	58,500	58,500		(701)		(701)				0		
654106 AM 5	NIKE INC SR NT 3.375% 03/27/50	..	07/30/2020	WACHOVIA SECS (Wells Fargo)	07/31/2020	Basis Adjustment	2,450,000	1,298,500	1,298,500	1,298,500				0				0		
66231N AA 9	NORTH SHORE AVIATION TST SER 20-1	..	02/07/2020	DIRECT WITH COMPANY	12/20/2020	Redemption 100.0000	515,620	515,620	515,620	515,620				0				0	11,831	
665772 CR 8	NORTHERN STATES POWER CO MN SR NT 1ST MT	..	11/05/2020	MITSUBISHI 99561	11/30/2020	Basis Adjustment	641,000	208,547	208,464	208,464		(83)		(83)				0		
665772 CS 6	NORTHERN STATES POWER CO MN SR NT 1ST MT	..	06/08/2020	WACHOVIA SECS (Wells Fargo)	06/30/2020	Basis Adjustment	5,000,000	2,008,778	2,008,857	2,008,857		79		79				0		
665789 BB 8	NORTHERN STS PWR CO WIS FMB	..	05/18/2020	MIZUHO SECURITIES EQUITY	05/31/2020	Basis Adjustment	5,000,000	2,322,269	2,322,283	2,322,283		14		14				0		
666807 BS 0	NORTHROP CORP SR NT 4.400% 05/01/30	..	03/19/2020	SALOMON SMITH BARNEY INC	03/31/2020	Basis Adjustment	2,000,000	153,000	153,000	153,000				0				0		
666807 BU 5	NORTHROP CORP SR NT 5.250% 05/01/50	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	5,908,040	5,927,337	5,886,900		(21,140)		(21,140)			40,437	40,437	157,500	50,167
66989H AS 7	NOVARTIS CAP CORP SR NT	..	02/11/2020	SALOMON SMITH BARNEY INC	02/29/2020	Basis Adjustment	8,000,000	321,842	322,000	322,000		158		158				0		
669971 AC 7	NOVASTAR HOME EQ LN SER 20071 CL A2B	..	06/17/2020	SALOMON SMITH BARNEY INC	12/25/2020	Paydown	33,108	15,395	33,108	33,108		17,713		17,713				0	75	7
669971 AC 7	NOVASTAR HOME EQ LN SER 20071 CL A2B	..	06/17/2020	SALOMON SMITH BARNEY INC	06/25/2020	Paydown	11,780	5,478	11,780	11,780		6,303		6,303				0	16	3
67021C AP 2	NSTAR ELEC CO SR NT 3.950% 04/01/30	..	03/23/2020	MITSUBISHI 99561	03/31/2020	Basis Adjustment	1,670,000	34,241	34,242	34,242		1		1				0		
67066G AH 7	NVIDIA CORP SR NT 3.500% 04/01/50	..	09/14/2020	Various	09/30/2020	Basis Adjustment	8,710,000	3,471,352	3,469,665	3,469,665		(1,687)		(1,687)				0		
67108B BJ 3	OZLM FUNDING LTD SER 20122A CL A1AF 144A	..	03/26/2020	PARIBAS	12/03/2020	Paydown	4,500,000	4,500,000	4,500,000	4,500,000				0				0	152,022	30,315
681919 BC 9	OMNICOM GROUP INC SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	4,725,280	4,724,931	4,720,585		(4,695)		(4,695)			4,346	4,346	20,067	8,400
682680 AZ 6	ONEOK INC SR NT 4.450% 09/01/49	..	01/17/2020	SUSQUEHANNA FINANCIAL	01/31/2020	Basis Adjustment	1,000,000	145,604	145,600	145,600		(4)		(4)				0		
68389X AE 5	ORACLE CORPORATION SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	6,221,880	6,245,120	6,215,068		(6,812)		(6,812)			30,052	30,052	64,278	46,222
68389X AH 8	ORACLE CORPORATION SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	6,024,640	6,080,341	6,019,054		(5,586)		(5,586)			61,287	61,287	126,583	109,569
68389X AM 7	ORACLE CORPORATION SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	3,850,000	5,410,405	5,514,454	5,380,386		(30,019)		(30,019)			134,067	134,067	194,291	88,523
68389X BB 0	ORACLE CORPORATION Sr Nt	..	04/28/2015	LNR05828	05/18/2020	SALOMON SMITH BARNEY INC	262,000	261,693	270,368	261,723		30		30			8,645	8,645	3,366	1,929
68389X BV 6	ORACLE CORPORATION SR NT	..	03/30/2020	JP MORGAN	05/14/2020	PARIBAS	2,000,000	1,997,940	2,142,680	1,997,963		23		23			144,717	144,717	7,703	

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
68902V AB 3	OTIS WORLDWIDE CORP SR NT 144A.	..	05/22/2020	Various	09/24/2020	Tax Free Exchange	18,125,000	18,626,607	18,622,661	18,622,661		(3,946)		(3,946)				0	350,383	104,173
68902V AD 9	OTIS WORLDWIDE CORP SR NT 144A.	..	04/13/2020	GOLDMAN SACHS & COMPANY	09/04/2020	Tax Free Exchange	5,000,000	5,075,000	5,069,414	5,069,414		(5,586)		(5,586)				0	53,399	13,992
68902V AM 9	OTIS WORLDWIDE CORP SR NT	..	10/29/2020	PARIBAS	10/31/2020	Basis Adjustment	1,000,000	345,308	345,308	345,308				0				0		
693475 AZ 8	PNC FINANCIAL SERVICES GRP INC SR NT	..	03/12/2020	ML PIERCE FENNER & SMITH	03/31/2020	Basis Adjustment	5,000,000	547,839	548,000	548,000		161		161				0		
69376B AA 4	PACEFUNDING SER 20201A CL A 144A	..	06/05/2020	SUNTRUST	12/20/2020	Paydown	1,780,964	1,780,964	1,780,964	1,780,964				0				0	7,267	
69376B AB 2	PACEFUNDING SER 20201A CL B 144A	..	06/05/2020	SUNTRUST	12/20/2020	Paydown	282,285	282,285	282,285	282,285				0				0	1,630	
69689P AA 5	PALMER SQUARE LOAN FUNDING LTD SER 2019-	..	03/25/2020	Various	10/21/2020	Paydown	1,345,361	1,270,349	1,345,361	1,345,361		75,012		75,012				0	15,182	6,667
69700K AA 1	PALMER SQ LN FDG LTD SER 20184A CL A1 14	..	03/25/2020	JANNEY MONTGOMERY SCOTT	11/15/2020	Paydown	294,457	277,157	294,457	294,457		17,299		17,299				0	3,000	806
69701E AA 4	PALMER SQ LN FDG LTD CLO SER 20201A CL A	..	05/06/2020	CITIGROUP GLOBAL MARKETS	11/24/2020	Paydown	104,281	102,404	104,281	104,281		1,877		1,877				0	1,134	532
69701E AA 4	PALMER SQ LN FDG LTD CLO SER 20201A CL A	..	07/02/2020	MORGAN STANLEY & CO	08/27/2020	SA0713	955,071	943,133	943,133	943,133				0				0	2,956	1,498
69701E AA 4	PALMER SQ LN FDG LTD CLO SER 20201A CL A	..	07/02/2020	MORGAN STANLEY & CO	08/24/2020	Paydown	29,094	28,730	29,094	29,094		364		364				0	87	46
69701E AA 4	PALMER SQ LN FDG LTD CLO SER 20201A CL A	..	05/06/2020	CITIGROUP GLOBAL MARKETS	05/24/2020	Paydown	15,835	15,550	15,835	15,835		285		285				0	94	81
698525 AA 0	PANOCHE ENERGY CENTER LLC SR SEC 144A	..	01/24/2008	LLANY01111	08/31/2020	Redemption 100.0000	386,105	386,105	386,105	386,105				0				0	19,871	11,150
70450Y AJ 2	PAYPAL HOLDINGS INC SR NT	..	11/13/2020	Various	11/30/2020	Basis Adjustment	6,500,000	2,045,572	2,045,245	2,045,245		(327)		(327)				0		
713448 EZ 7	PEPSICO INC SR NT 1.625% 05/01/30	..	07/22/2020	ML PIERCE FENNER & SMITH	07/31/2020	Basis Adjustment	2,775,000	327,695	327,450	327,450		(245)		(245)				0		
713448 FA 1	PEPSICO INC SR NT 1.400% 02/25/31	..	10/05/2020	CITIGROUP GLOBAL MARKETS	10/31/2020	Basis Adjustment	10,000,000	(77,898)	(77,665)	(77,665)		233		233				0		
71427Q AC 2	PERNOD RIC INTL FIN LLC SR NT 144A	..	11/18/2020	Various	11/30/2020	Basis Adjustment	36,555,000	13,069,262	13,069,334	13,069,334		72		72				0		
717081 FA 6	PFIZER INC SR NT 2.700% 05/28/50	..	05/18/2020	CITIGROUP GLOBAL MARKETS	05/31/2020	Basis Adjustment	1,250,000	580,569	580,571	580,571		2		2				0		
742718 FH 7	PROCTER & GAMBLE CO SR NT	..	03/23/2020	SALOMON SMITH BARNEY INC	03/31/2020	Basis Adjustment	2,650,000	259,249	259,258	259,258		9		9				0		
743263 AE 5	PROGRESS ENERGY INC BD	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	1,000,000	1,456,970	1,486,951	1,438,108		(18,862)		(18,862)			48,843	48,843	62,861	23,250
743315 AX 1	PROGRESSIVE CORP (OHIO) SR NT	..	03/19/2020	Various	03/31/2020	Basis Adjustment	6,000,000	2,024,480	2,024,500	2,024,500		20		20				0		
74456Q CC 8	PUBLIC SERVICE ELEC & GAS CO SR NT MTN 1	..	02/05/2020	BARCLAYS CAPITAL	02/29/2020	Basis Adjustment	3,000,000	(47,092)	(47,250)	(47,250)		(158)		(158)				0		
74456Q CD 6	PUBLIC SERVICE ELEC & GAS CO SEC FMB	..	05/06/2020	Seidler Amdec	05/31/2020	Basis Adjustment	5,000,000	2,384,730	2,384,756	2,384,756		26		26				0		
747525 AD 5	Qualcomm Inc Sr Nt 2.250% 05/20/20	..	05/13/2015	LNR05828	05/20/2020	Maturity	225,000	224,992	225,000	225,000		8		8				0	2,531	1,420
747525 BJ 1	Qualcomm Inc SR NT 3.250% 05/20/50	..	05/06/2020	GOLDMAN SACHS & COMPANY	05/31/2020	Basis Adjustment	3,200,000	1,526,226	1,526,244	1,526,244		18		18				0		
75458* AA 7	RAYBURN CTRY ELEC COOP FMB	..	06/15/2020	DIRECT WITH COMPANY	12/15/2020	Redemption 100.0000	616,667	616,667	616,667	616,667				0				0	9,589	
760759 AW 0	REPUBLIC SERVICES INC SR NT	..	03/12/2020	GOLDMAN SACHS & COMPANY	03/31/2020	Basis Adjustment	2,000,000	1,014,000	1,014,000	1,014,000				0				0		
771367 CE 7	ROCHESTER GAS & ELECTRIC CORP SR NT 144A	..	11/16/2020	WACHOVIA SECS (Wells Fargo)	11/30/2020	Basis Adjustment	4,100,000	(55,385)	(55,385)	(55,385)				0				0		
77587A AC 0	ROMARK CLO LTD SER 20181A CL A1 144A	..	03/27/2020	NOMURA SECURITIES INTL	10/21/2020	Paydown	41,529	38,232	41,529	41,529		3,296		3,296				0	523	230
776743 AL 0	ROPER TECHNOLOGIES INC SR NT	..	11/19/2020	FIFTH THIRD BANK INC	11/30/2020	Basis Adjustment	5,000,000	(707)	(716)	(716)		(9)		(9)				0		

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
778296 AE 3	ROSS STORES INC SR NT 5.450% 04/15/50	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	5,363,360	5,252,415	5,349,949		(13,411)		(13,411)			(97,534)	(97,534)	155,628	44,206
816851 AP 4	SEMPRA ENERGY SR NT 6.000% 10/15/39	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	5,601,680	5,694,897	5,570,906		(30,774)		(30,774)			123,991	123,991	165,333	42,667
817743 AA 5	SERVPRO MASTER ISSUER, LLC SER 20191A CL	..	03/17/2020	ROBERT W BAIRD & CO INC	10/25/2020	Paydown	75,000	74,186	75,000	75,000		814		814				0	1,456	437
819892 AL 4	SHARP HEALTHCARE SR NT	..	09/17/2020	CITIGROUP GLOBAL MARKETS	09/30/2020	Basis Adjustment	4,075,000	1,524,000	1,524,000	1,524,000				0				0		
824348 BM 7	SHERWIN WILLIAMS CO SR NT	..	03/03/2020	SALOMON SMITH BARNEY INC	06/04/2020	BARCLAYS CAPITAL	1,500,000	1,497,345	1,493,355	1,497,360		15		15			(4,005)	(4,005)	11,138	
824348 BM 7	SHERWIN WILLIAMS CO SR NT	..	10/26/2020	JEFFERIES & COMPANY	10/31/2020	Basis Adjustment	1,000,000	352,185	352,174	352,174		(11)		(11)				0		
832696 AS 7	J.M. Smucker Co SR NT 2.375% 03/15/30	..	03/04/2020	ML PIERCE FENNER & SMITH	03/31/2020	Basis Adjustment	2,000,000	170,989	171,000	171,000		11		11				0		
832696 AT 5	J.M. Smucker Co SR NT 3.550% 03/15/50	..	03/04/2020	Various	03/31/2020	Basis Adjustment	3,100,000	1,029,891	1,029,900	1,029,900		9		9				0		
83416N AA 1	SOLARCITY LMC SER LLC SER 2016A CL A 144	..	06/11/2020	MIZUHO SECURITIES EQUITY	09/20/2020	Paydown	27,585	27,999	27,585	27,585		(414)		(414)				0	662	327
83546D AJ 7	SONIC CAPITAL LLC ABS SER 20201A CL A2II	..	01/15/2020	BARCLAY INVESTMENTS	12/20/2020	Paydown	183,333	183,333	183,333	183,333				0				0	4,262	
842400 GT 4	SOUTHERN CALIFORNIA EDISON SEC FMB	..	04/20/2020	MORGAN STANLEY & CO	04/30/2020	Basis Adjustment	1,000,000	390,043	390,000	390,000		(43)		(43)				0		
854502 AN 1	STANLEY BLACK & DECKER INC SR NT	..	11/05/2020	Various	11/19/2020	Basis Adjustment	14,500,000	4,453,538	4,453,366	4,453,366		(172)		(172)				0		
86213C AA 3	STORE MASTER FDG LLC SER 20151A CL A1 14	..	01/23/2020	DIRECT WITH COMPANY	12/20/2020	Paydown	2,928,750	2,940,774	2,928,750	2,928,750		(12,024)		(12,024)				0	95,297	915
863667 AY 7	STRYKER CORPORATION SR NT	..	05/26/2020	ML PIERCE FENNER & SMITH	05/31/2020	Basis Adjustment	1,125,000	119,826	119,826	119,826				0				0		
86944B AJ 2	SUTTER HEALTH SR NT SER 20A	..	11/12/2020	Various	11/19/2020	Basis Adjustment	15,500,000	4,130,869	4,130,761	4,130,761		(108)		(108)				0		
87165U AN 1	SYMPHONY CLO LTD SER 201617A CL AR 144A	..	03/26/2020	MORGAN STANLEY & CO	10/15/2020	Paydown	174,177	168,298	174,177	174,177		5,878		5,878				0	2,569	984
871829 AX 5	SYSCO CORP SR NT 2.600% 10/01/20	..	09/23/2015	LNR05828	09/01/2020	Call 100.0000	225,000	224,947	225,000	224,992		45		45			8	8	5,363	2,438
87190C AC 4	TCW Gem Ltd SER 20201A CL AF 144A	..	04/22/2020	JEFFERIES & COMPANY	11/30/2020	Paydown	2,000,000	2,000,000	2,000,000	2,000,000				0				0	29,355	
87264A BM 6	T-MOBILE USA INC SR NT 144A	..	12/09/2020	Various	12/31/2020	Basis Adjustment	5,485,000	1,724,673	1,724,604	1,724,604		(69)		(69)				0		
878091 BG 1	TEACHERS INS & ANNUITY ASSN AM SUB SURPL	..	11/04/2020	JP MORGAN	11/19/2020	Basis Adjustment	13,000,000	4,338,409	4,338,114	4,338,114		(295)		(295)				0		
883203 CC 3	TEXTRON INC SR NT 2.450% 03/15/31	..	08/03/2020	CITIGROUP GLOBAL MARKETS	08/31/2020	Basis Adjustment	11,000,000	617,000	617,000	617,000				0				0		
88642N AA 6	TIDEWATER AUTO RECEIVABLES SER 2019-A CL	..	03/06/2020	KBC FINANCIAL INC	04/11/2020	Paydown	1,864,916	1,864,916	1,864,916	1,864,916				0				0	19,763	
88642N AC 2	TIDEWATER AUTO RECEIVABLES SER 2019-A CL	..	03/06/2020	KBC FINANCIAL INC	04/11/2020	Paydown	364,570	364,570	364,570	364,570				0				0	4,043	
88642N AE 8	TIDEWATER AUTO RECEIVABLES SER 2019-A CL	..	03/06/2020	KBC FINANCIAL INC	04/11/2020	Paydown	154,241	154,241	154,241	154,241				0				0	1,846	
893830 BQ 1	TRANSOCEAN INC SR NT 144A	..	09/11/2020	Tax Free Exchange	09/23/2020	FIRST BOSTON CORP	1,470,000	3,780,757	654,150	1,417,886		(11,255)	2,351,617	(2,362,872)			(763,736)	(763,736)	6,574	
89417E AG 4	TRAVELERS COS INC SR NT	..	05/07/2014	LNR05828	11/01/2020	Maturity	315,000	317,559	315,000	315,000		(2,559)		(2,559)				0	12,285	4,095
89417E AQ 2	TRAVELERS COS INC SR NT	..	10/27/2020	Various	10/31/2020	Basis Adjustment	8,500,000	4,313,106	4,313,101	4,313,101		(5)		(5)				0		
89641G AJ 1	TRINITAS CLO LTD SER 202012A CL A2 144A	..	03/19/2020	Brean Capital LLC	06/15/2020	Basis Adjustment	22,000,000	270,287	303,675	303,675		33,388		33,388				0		

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
899896 AC 8	TUPPERWARE CORP GTD NT	..	05/25/2011	LNL011G	07/29/2020	Various	2,929,000	2,924,769	2,650,745	2,925,955		1,186		1,186			(275,210)	(275,210)	92,752	46,376
90327Q D5 5	USAA CAPITAL CORP SR NT	..	04/14/2020	ML PIERCE FENNER & SMITH	04/30/2020	Basis Adjustment	1,450,000	37,695	37,700	37,700		5		5				0		
907818 FK 9	UNION PACIFIC CORP SR NT	..	01/29/2020	MORGAN STANLEY & CO	01/31/2020	Basis Adjustment	2,000,000	117,500	117,500	117,500				0				0		
911312 BW 5	UNITED PARCEL SERVICE INC SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	4,000,000	5,915,280	6,031,431	5,893,906		(21,374)		(21,374)			137,525	137,525	158,411	50,056
91159H HL 7	US BANCORP MTN 2.350% 01/29/21	..	01/26/2016	LNR05828	12/29/2020	Call 100.0000	225,000	224,994	225,000	224,999		5		5			1	1	4,847	470
913017 BK 4	UNITED TECHNOLOGIES CORP SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,733,040	5,773,316	5,726,964		(6,076)		(6,076)			46,353	46,353	28,906	12,100
913017 BP 3	UNITED TECHNOLOGIES CORP BD	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,941,560	5,933,340	5,935,860		(5,700)		(5,700)			(2,520)	(2,520)	121,819	104,806
913017 BS 7	UNITED TECHNOLOGIES CORP SR BD	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	5,701,240	5,722,020	5,696,825		(4,415)		(4,415)			25,194	25,194	56,367	40,533
91324P DZ 2	UNITEDHEALTH GROUP INC SR NT	..	05/13/2020	BARCLAYS CAPITAL	05/31/2020	Basis Adjustment	4,000,000	2,092,716	2,092,800	2,092,800		84		84				0		
91338C AA 3	UNITYPOINT HEALTH SR NT	..	06/04/2020	MORGAN STANLEY & CO	06/30/2020	Basis Adjustment	2,000,000	700,115	700,000	700,000		(115)		(115)				0		
91403# AA 6	HAWKEYE ENERGY COLLABORATIVE SR SECD NT	..	03/09/2020	DIRECT WITH COMPANY	09/30/2020	Redemption 100.0000	233,528	233,528	233,528	233,528				0				0	3,687	
91531U AA 8	UPGRADE MASTER PASS THRU TR SER 2019ST1	..	03/11/2020	JEFFERIES & COMPANY	12/15/2020	Paydown	948,219	953,553	948,219	948,219		(5,334)		(5,334)				0	16,839	2,950
91680B AA 9	UPSTART PASS-THRU TR SER 2020ST2 CL A 14	..	02/06/2020	JEFFERIES & COMPANY	12/20/2020	Paydown	493,112	493,112	493,112	493,112				0				0	8,906	
92325Q AG 2	VENTURE CDO LTD SER 201832A CL AF 144A	..	04/27/2020	ROBERT W BAIRD & CO INC	08/11/2020	Paydown	2,000,000	2,005,400	2,000,000	2,000,000		(5,400)		(5,400)				0	25,378	2,449
92331X AE 4	VENTURE CDO LTD SER 201835A CL AF 144A	..	03/26/2020	PARIBAS	10/22/2020	Paydown	13,000,000	13,022,750	13,000,000	13,000,000		(22,750)		(22,750)				0	429,098	108,069
92343V BT 0	VERIZON COMMUNICATIONS SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	3,700,000	5,891,473	5,955,126	5,857,922		(33,551)		(33,551)			97,205	97,205	187,148	63,280
92345Y AG 1	VERISK ANALYTICS INC SR NT	..	05/08/2020	ML PIERCE FENNER & SMITH	05/31/2020	Basis Adjustment	1,000,000	439,602	439,611	439,611		9		9				0		
927804 FG 4	VIRGINIA ELECTRIC & POWER CO SR NT	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	4,000,000	7,259,600	7,311,282	7,250,393		(9,207)		(9,207)			60,890	60,890	58,181	33,528
92826C AB 8	VISA INC BASIC 2.200% 12/14/20	..	12/09/2015	LNR05828	12/14/2020	Maturity	225,000	224,969	225,000	225,000		31		31				0	4,950	1,059
92976G AJ 0	WELLS FARGO BANK NA SR NT MTN	..	06/17/2020	SALOMON SMITH BARNEY INC	07/14/2020	Direct with Asset Manager	5,000,000	7,510,550	7,545,026	7,503,080		(7,470)		(7,470)			41,946	41,946	164,083	141,167
93363N AF 2	WAMU MTG PASS-THRU SER 2006AR12 CL 2A1	..	04/16/2020	Direct with Asset Manager	12/01/2020	Paydown	78,004	67,668	76,487	76,487		8,819		8,819				0	1,171	137
94106B AA 9	WASTE CONNECTIONS INC SR NT	..	07/23/2020	SALOMON SMITH BARNEY INC	07/31/2020	Basis Adjustment	1,500,000	175,058	174,900	174,900		(158)		(158)				0		
94106B AB 7	WASTE CONNECTIONS INC SR NT	..	11/20/2020	Various	11/30/2020	Basis Adjustment	36,650,000	6,401,522	6,401,100	6,401,100		(422)		(422)				0		
94106L BM 0	WASTE MANAGEMENT INC SR NT	..	11/05/2020	MIZUHO SECURITIES EQUITY	11/19/2020	Basis Adjustment	650,000	2,499	2,500	2,500		1		1				0		
94983J AG 7	WELLS FARGO RMBS SER 2006AR1 CL 2A5	..	04/16/2020	JP MORGAN	12/01/2020	Paydown	49,389	43,858	48,857	48,857		5,000		5,000				0	871	106
94984D AB 0	WELLS FARGO RMBS SER 2006AR13 CL A2	..	10/14/2020	MORGAN STANLEY & CO	12/01/2020	Paydown	9,884	9,491	9,884	9,884		392		392				0	54	15
94984M AM 6	WELLS FARGO RMBS SER 2006AR14 CL 2A1	..	04/16/2020	JP MORGAN	12/01/2020	Paydown	23,004	20,101	20,483	20,483		382		382				0	309	55
94986K AA 4	WELLS FARGO RMBS SER 2007AR7 CL A1	..	04/16/2020	JP MORGAN	12/01/2020	Paydown	30,207	26,972	28,832	28,832		1,860		1,860				0	484	69
94989V AC 3	WELLS FARGO CMBS TR SER 2015NXS3 CL A3	..	03/26/2020	NATIXIS SECURITIES	12/01/2020	Paydown	60,679	60,452	60,679	60,679		228		228				0	5,667	164
963320 AX 4	WHIRLPOOL CORPORATION SR NT	..	05/04/2020	PARIBAS	05/31/2020	Basis Adjustment	3,000,000	1,148,966	1,149,000	1,149,000		34		34				0		
976826 BH 9	WISCONSIN PWR & LT COSR NT	..	01/29/2020	Direct with Asset Manager	06/15/2020	Maturity	500,000	505,005	500,000	500,000		(5,005)		(5,005)				0	11,500	2,811

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
98459H AA 0	YALE-NEW HAVEN HLTH SRVC SR NT SER 2020	..	09/01/2020	CANTOR FITZGERALD SECUR	09/30/2020	Basis Adjustment	7,000,000	2,936,306	2,936,543	2,936,543		237		237				0		
98956P AK 8	ZIMMER BIOMET HOLDINGS INC SR NT	..	03/10/2015	LNR05828	04/01/2020	Maturity	225,000	224,998	225,000	225,000		2		2				0	3,038	2,531
98956P AS 1	ZIMMER BIOMET HOLDINGS INC SR NT	..	03/13/2020	SALOMON SMITH BARNEY INC	04/13/2020	Various	10,200,000	10,187,862	10,089,894	10,187,937		75		75			(98,043)	(98,043)	20,994	
99STON 9A 2	STONE RIDGE FAC ABS PERSONAL LNS	..	03/06/2020	GOLDMAN SACHS & COMPANY	11/13/2020	Redemption 100.0000	14,666,667	14,666,667	14,666,667	14,666,667				0				0	183,230	38,882
9BLAFO 9A 3	AFFIRM OPERATIONAL LOANS VI TR 3/20 CL A	..	12/07/2020	DIRECT WITH COMPANY	12/11/2020	Redemption 100.0000	743,700	743,700	743,700	743,700				0				0	2,109	
9BLARF 9A 9	ARM FUNDING 2019-1 CL A REV	..	10/13/2020	DIRECT WITH COMPANY	12/31/2020	Redemption 100.0000	33,758,806	33,758,806	33,758,806	33,758,806				0				0	526,522	
9BLNIC 9A 8	NF FUNDING I LLC CLASS A 3/19	..	03/20/2020	DIRECT WITH COMPANY	12/15/2020	Redemption 100.0000	274,565	274,565	274,565	274,565				0				0	5,639	
BAN0VA YU 2	PK AIRFINANCE PAF-19 2019 B-F	..	09/23/2020	Direct with Asset Manager	12/17/2020	SALOMON SMITH BARNEY INC	74,125	73,979	74,125	73,980		1		1			145	145	2,683	445
BAN0VA YV 0	PK AIRFINANCE PAF-19 2019 C-F ABS	..	09/23/2020	Direct with Asset Manager	12/17/2020	SALOMON SMITH BARNEY INC	9,974	9,456	9,974	9,459		4		4			515	515	458	77
BAN0VX DE 1	PK AIRFINANCE PAF_19 2019 D-F ABS	..	09/23/2020	Direct with Asset Manager	12/17/2020	SALOMON SMITH BARNEY INC	6,508	5,886	6,508	5,889		3		3			619	619	519	73
01626P AN 6	ALIMENTATION COUCHE-TARD SR NT 144A	..	12/09/2020	Various	12/31/2020	Basis Adjustment	19,000,000	2,730,958	2,730,622	2,730,622		(336)		(336)				0		
67077M AX 6	NUTRIEN LTD SR NT 3.950% 05/13/50	..	05/11/2020	CITIGROUP GLOBAL MARKETS	05/31/2020	Basis Adjustment	3,000,000	1,404,248	1,404,255	1,404,255		7		7				0		
775109 BP 5	ROGERS COMMUNICATIONS INC SR NT	..	01/16/2020	SUSQUEHANNA FINANCIAL	01/31/2020	Basis Adjustment	500,000	99,308	99,300	99,300		(8)		(8)				0		
89114Q BC 1	TORONTO DOMINION BANK GMTN	..	12/07/2015	LNR05828	12/14/2020	Maturity	225,000	224,920	225,000	225,000		80		80				0	5,625	1,203
034863 AX 8	ANGLO AMERICAN CAPITAL SR NT 144A	C	09/08/2020	GOLDMAN SACHS & COMPANY	09/30/2020	Basis Adjustment	9,690,000	18,953	19,380	19,380		427		427				0		
034863 AY 6	ANGLO AMERICAN CAPITAL SR NT 144A	C	09/08/2020	Various	09/30/2020	Basis Adjustment	5,000,000	1,939,476	1,939,516	1,939,516		40		40				0		
05523R AE 7	BAE SYSTEMS PLC SR NT 144A	C	11/05/2020	Various	11/30/2020	Basis Adjustment	10,000,000	3,349,681	3,349,513	3,349,513		(168)		(168)				0		
05523R AF 4	BAE SYSTEMS PLC SR NT 144A	C	09/08/2020	RBC CAPITAL MARKETS	09/30/2020	Basis Adjustment	5,000,000	484	620	620		136		136				0		
05583J AG 7	BPCE SA SR NT 144A 2.375% 01/14/25	C	02/28/2020	Various	03/31/2020	Basis Adjustment	10,000,000	362,919	361,500	361,500		(1,419)		(1,419)				0		
05971K AG 4	BANCO SANTANDER SA SUB SR NT	C	11/30/2020	GOLDMAN SACHS & COMPANY	12/31/2020	Basis Adjustment	4,000,000	(9,500)	(9,500)	(9,500)				0				0		
06367T 7J 3	BANK OF MONTREALSR NT MTN	C	01/29/2020	Direct with Asset Manager	07/13/2020	Matuarity	1,000,000	1,001,604	1,000,000	1,000,000		(1,604)		(1,604)				0	9,720	972
06708P AA 4	BARBADOS CR LEASE-BACKED TR PSTHR CTF	D	05/15/2020	EXCHANGED	12/15/2020	Redemption 100.0000	2,407,664	2,121,437	2,407,664	2,407,664		286,226		286,226				0	16,078	
09659W 2K 9	BNP PARIBAS SR NT 144A	C	11/06/2020	PARIBAS	11/19/2020	Basis Adjustment	8,000,000	(175,463)	(177,000)	(177,000)		(1,537)		(1,537)				0		
12564H AB 1	CK HUTCHISON INTL 20 LTD SR NT 144A	C	05/05/2020	HSBC SECURITIES INC	05/31/2020	Basis Adjustment	2,445,000	1,164,974	1,165,000	1,165,000		26		26				0		
21684A AB 2	COOPERATIEVE CENTRALE RAIFFEIS SUB SR NT	C	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	5,000,000	7,268,900	7,418,597	7,234,666		(34,234)		(34,234)			183,931	183,931	161,319	14,375
21684A AD 8	COOPERATIEVE CENTRALE RAIFFEIS SR NT	C	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	5,000,000	6,978,450	7,108,812	6,951,326		(27,124)		(27,124)			157,486	157,486	232,604	98,438
225313 AM 7	CREDIT AGRICOLE SA SR NT 144A	C	10/15/2020	PARIBAS	10/31/2020	Basis Adjustment	10,000,000	(31,443)	(34,167)	(34,167)		(2,724)		(2,724)				0		
251566 AA 3	DEUTSCHE TELEKOM AG SR NT 144A	C	10/26/2020	Various	10/31/2020	Basis Adjustment	12,650,000	2,614,647	2,614,674	2,614,674		27		27				0		
404280 CH 0	HSBC HOLDINGS PLC SR NT	C	05/28/2020	HSBC SECURITIES INC	05/31/2020	Basis Adjustment	1,400,000	155,205	155,205	155,205				0				0		
46653K AA 6	JAB HOLDINGS BV SR NT 144A	C	11/18/2020	ML PIERCE FENNER & SMITH	11/30/2020	Basis Adjustment	3,425,000	(4,519)	(4,500)	(4,500)		19		19				0		

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
50249A AD 5	LYB INT FINANCE III SR NT	C	06/10/2020	UBS WARBURG	06/30/2020	Basis Adjustment	1,000,000	445,078	445,000	445,000		(78)		(78)				0		
552081 AD 3	LYONDELLBASELL IND NV SR NT	C	07/16/2013	JPLA662790	11/05/2020	Call 105.4930	1,938,000	2,002,522	2,044,454	1,979,354		(23,168)		(23,168)			(41,354)	(41,354)	251,364	43,928
556079 AC 5	MACQUARIE BANK LTD SR SUB NT 144A	C	05/27/2020	CITIGROUP GLOBAL MARKETS	05/31/2020	Basis Adjustment	3,625,000	263,295	263,295	263,295				0				0		
60687Y BL 2	MIZUHO FINANCIAL GROUP SR NT	C	10/23/2020	Various	10/31/2020	Basis Adjustment	17,140,000	(42,797)	(42,833)	(42,833)		(36)		(36)				0		
83192P AA 6	SMITH & NEPHEW PLC SR NT	C	10/07/2020	ML PIERCE FENNER & SMITH	10/31/2020	Basis Adjustment	3,000,000	(22,000)	(22,000)	(22,000)				0				0		
86562M CB 4	SUMITOMO MITSUI FINL GRP SR NT	C	11/19/2020	Various	11/30/2020	Basis Adjustment	7,924,000	(24,262)	(24,844)	(24,844)		(582)		(582)				0		
874060 AX 4	TAKEDA PHARMACEUTICAL SR NT	C	07/22/2020	JEFFERIES & COMPANY	07/31/2020	Basis Adjustment	2,000,000	236,112	236,000	236,000		(112)		(112)				0		
902674 XN 5	UBS AG LONDON SR NT 144A	C	06/17/2020	SALOMON SMITH BARNEY INC	12/23/2020	Direct with Asset Manager	5,000,000	6,922,650	7,026,074	6,897,810		(24,840)		(24,840)			128,263	128,263	223,125	108,125
G9706# AA 5	WINGS AVIATION 62696 HLDG LTD SECD SR NT	C	01/16/2020	DIRECT WITH COMPANY	11/26/2020	Redemption 100.0000	2,487,510	2,487,510	2,487,510	2,487,510				0				0	45,627	
Q7719# AB 1	THE POWER CO LTD SR NT	C	02/04/2020	DIRECT WITH COMPANY	08/04/2020	Redemption 100.0000	205,000	205,000	205,000	205,000				0				0	14	
3899999.	Total - Bonds - Industrial and Miscellaneous						1,352,633,928	742,235,758	745,087,997	740,204,856	0	321,474	2,352,377	(2,030,903)	0	0	2,108,103	2,108,103	12,836,987	3,741,603
Bonds - Hybrid Securities																				
G07980 AF 5	BARCLAYS PLC SER 1 PERP FLT EURO RT NT	D	01/24/2020	Tax Free Exchange	02/07/2020	JP MORGAN	4,000,000	4,000,000	3,440,000	4,000,000				0			(560,000)	(560,000)	4,125	
4899999.	Total - Bonds - Hybrid Securities						4,000,000	4,000,000	3,440,000	4,000,000	0	0	0	0	0	0	(560,000)	(560,000)	4,125	0
Bonds - Unaffiliated Bank Loans																				
9BLWNS 9A 7	WINDSTREAM SERVICES LLC TL B	..	09/22/2020	EXCHANGED	12/18/2020	DIRECT WITH COMPANY	9,960,038	8,778,877	9,561,636	8,807,849		28,973		28,973			753,787	753,787	110,216	
9BLWNS 9A 7	WINDSTREAM SERVICES LLC TL B	..	09/22/2020	EXCHANGED	10/30/2020	Redemption 100.0000	24,963	22,002	24,963	24,963		2,960		2,960				0	110	
69431E BL 6	PG&E CORPDIP DDTL	..	01/29/2020	JP MORGAN	07/01/2020	Redemption	6,875,000	6,840,625	6,875,000	6,875,000		34,375		34,375				0	154,160	
8299999.	Total - Bonds - Unaffiliated Bank Loans						16,860,000	15,641,504	16,461,599	15,707,812	0	66,308	0	66,308	0	0	753,787	753,787	264,486	0
8399998.	Total - Bonds						1,401,073,180	772,896,081	776,000,753	770,915,556	0	371,852	2,352,377	(1,980,525)	0	0	2,310,160	2,310,160	13,154,389	3,748,804
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
G2950* 12 5	AA INFRASTRUCTRE DEBT FD 1 LLC PERP PREF	..	12/24/2019	DIRECT WITH COMPANY	02/03/2020	Redemption 100.0000	433.000	6,694	43,300	6,694				0			36,606	36,606		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							6,694	43,300	6,694	0	0	0	0	0	0	36,606	36,606	0	0
8999998.	Total - Preferred Stocks							6,694	43,300	6,694	0	0	0	0	0	0	36,606	36,606	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
039697 10 7	ARDELYX INC COMMON STOCK	..	06/10/2020	DIRECT WITH COMPANY	08/18/2020	DIRECT WITH COMPANY	1,283.000	9,173	7,326	9,173				0			(1,847)	(1,847)		
090043 10 0	BILL.COM HOLDINGS INC COMMON STOCK	..	11/06/2020	DIRECT WITH COMPANY	12/04/2020	DIRECT WITH COMPANY	265,271.000	23,983,040	25,455,524	23,983,040				0			1,472,484	1,472,484		
165167 74 3	CHESAPEAKE ENERGY CORP COMMON STOCK	..	04/16/2020	Tax Free Exchange	04/24/2020	JP MORGAN	1,041.000	593,718	41,392	593,718				0			(552,326)	(552,326)		
21925D 10 9	CORNERSTONE BUILDING BRANDS COMMON STOCK	..	02/03/2020	DIRECT WITH COMPANY	02/20/2020	Various	106,705.000	935,803	958,820	935,803				0			23,018	23,018		
22788C 10 5	CROWDSTRIKE HOLDINGS INC COMMON STOCK	..	05/29/2020	DIRECT WITH COMPANY	06/03/2020	Various	3,630.000	247,688	286,203	247,688				0			38,514	38,514		
23804L 10 3	DATADOG INC COMMON STOCK	..	03/30/2020	DIRECT WITH COMPANY	04/02/2020	MORGAN STANLEY & CO	2,089.000	68,728	70,888	68,728				0			2,160	2,160		
83304A 10 6	SNAP INC COMMON STOCK	..	06/23/2020	DIRECT WITH COMPANY	07/02/2020	MORGAN STANLEY & CO	2,785.000	65,921	66,859	65,921				0			938	938		
H17182 10 8	CRISPR THERAPEUTICS COMMON STOCK	D	08/13/2020	DIRECT WITH COMPANY	08/19/2020	DIRECT WITH COMPANY	1,343.000	123,207	132,639	123,207				0			9,432	9,432		

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							26,027,278	27,019,651	26,027,278	0	0	0	0	0	0	992,373	992,373	0	0
9799998.	Total - Common Stocks							26,027,278	27,019,651	26,027,278	0	0	0	0	0	0	992,373	992,373	0	0
9899999.	Total - Preferred and Common Stocks							26,033,972	27,062,951	26,033,972	0	0	0	0	0	0	1,028,979	1,028,979	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							798,930,053	803,063,704	796,949,528	0	371,852	2,352,377	(1,980,525)	0	0	3,339,139	3,339,139	13,154,389	3,748,804

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
53378# 10 9	LINCOLN LIFE & ANNUITY CO O		62057		8bi	NO	NA	996,516,545		152,000.000	100.0
53469* 10 3	LINCOLN REINS CO OF SC		13028		8bi	NO	NA			250,000.000	100.0
53473@ 10 5	LINCOLN REINSURANCE CO OF VERMONT VI		15854		8bi	NO	NA	254,104,638		10,000.000	100.0
53472@ 10 6	LINCOLN REINSURANCE CO OF VERMONT IV		14147		8bi	NO	NA	178,413,348		10,000.000	100.0
53472# 10 4	LINCOLN REINSURANCE CO OF VERMONT III		14116		8bi	NO	NA	86,062,740		10,000.000	100.0
53473* 10 7	LINCOLN REINSURANCE CO OF VERMONT V		15336		8bi	NO	NA			10,000.000	100.0
53471@ 10 7	LINCOLN REINS CO OF VT I COMMON STOCK PR		13693		8bi	NO	NA	241,326,359		10,000.000	100.0
53473# 10 3	LINCOLN REINS CO OF VT VII COMMON STOCK		16183		8bi	NO	NA	123,295,093		10,000.000	100.0
53072@ 10 0	LINCOLN Life Assurance Company COM STK		65315		8bi	YES	817,053,648	1,140,211,544	132,225,114	8,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							817,053,648	3,019,930,267	132,225,114	XXX	XXX
Common Stocks - Investment Subsidiary											
53371# 10 6	LINCOLN INVESTMENT SOLUTION				8biii	NO	NA	1,395,581,853		1,000.000	100.0
53371@ 10 8	LINCOLN INVESTMENT ADVISORS CORPORATION				8biii	NO	NA	2,291,246	2,291,246	1,000.000	100.0
1699999. Total - Common Stocks - Investment Subsidiary							0	1,397,873,099	2,291,246	XXX	XXX
Common Stocks - Other Affiliates											
96008# 10 6	WESTFIELD ASSIGNED BENEFIT				8biii	NO	NA			100.000	100.0
53355# 10 6	LINCOLN FINANCIAL ADVISORS				8biii	NO	NA	60,103,766		5,000.000	100.0
53356@ 10 7	LINCOLN FINANCIAL DISTRIBUT				8biii	NO	NA	4,584,868	4,584,868	8,000.000	100.0
13022@ 10 5	CALIFORNIA FRINGE BENEFIT & INSURANCE MARKETING CORPORATION				8biii	NO	NA			100.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	64,688,634	4,584,868	XXX	XXX
1899999. Total - Common Stocks							817,053,648	4,482,492,000	139,101,228	XXX	XXX
1999999. Total - Preferred and Common Stock							817,053,648	4,482,492,000	139,101,228	XXX	XXX

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

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
	LFA Management Corporation	Lincoln Financial Advisors Corporation		1.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																			
LNC SHORT TERM CASH MNGT ACCT		..	12/31/2020.	VARIOUS	12/31/2021.	2,401,339,143					2,401,339,143	2,401,339,143			0.04	0.04	MON..	5,851,332	
4999999. Parent, Subsidiaries and Affiliates - Issuer Obligations						2,401,339,143	0	0	0	0	2,401,339,143	2,401,339,143	0	0	XXX	XXX	XXX	5,851,332	0
5599999. Total - Parent, Subsidiaries and Affiliates						2,401,339,143	0	0	0	0	2,401,339,143	2,401,339,143	0	0	XXX	XXX	XXX	5,851,332	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						2,401,339,143	0	0	0	0	2,401,339,143	2,401,339,143	0	0	XXX	XXX	XXX	5,851,332	0
8399999. Subtotals - Bonds						2,401,339,143	0	0	0	0	2,401,339,143	2,401,339,143	0	0	XXX	XXX	XXX	5,851,332	0
9199999. Total - Short-Term Investments						2,401,339,143	0	0	0	0	XXX	2,401,339,143	0	0	XXX	XXX	XXX	5,851,332	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 2,401,339,143	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0029999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0039999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0049999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0059999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0069999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0089999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0099999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0109999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0119999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0129999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0139999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										368,101,225	503,415,886	0	2,229,632,066	XXX	2,636,567,193	1,222,921,446	0	(166,619,052)	0	0	XXX	XXX
0169999999. Total-Purchased Options-Hedging Other-Put Options										0	0	0	(659,109,847)	XXX	(659,109,847)	(69,948,712)	0	0	0	0	XXX	XXX
0179999999. Total-Purchased Options-Hedging Other-Caps										34,186,314	0	0	158,441	XXX	158,441	(3,375,081)	0	0	0	0	XXX	XXX
0189999999. Total-Purchased Options-Hedging Other-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0199999999. Total-Purchased Options-Hedging Other-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0209999999. Total-Purchased Options-Hedging Other-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										402,287,539	503,415,886	0	1,570,680,660	XXX	1,977,615,787	1,149,597,653	0	(166,619,052)	0	0	XXX	XXX
0229999999. Total-Purchased Options-Replications-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0239999999. Total-Purchased Options-Replications-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
01249999999. Total-Purchased Options-Replications-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0259999999. Total-Purchased Options-Replications-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0269999999. Total-Purchased Options-Replications-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0279999999. Total-Purchased Options-Replications-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Total-Purchased Options-Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Total-Purchased Options-Income Generation-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0309999999. Total-Purchased Options-Income Generation-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0319999999. Total-Purchased Options-Income Generation-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0329999999. Total-Purchased Options-Income Generation-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0339999999. Total-Purchased Options-Income Generation-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0349999999. Total-Purchased Options-Income Generation-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Total-Purchased Options-Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Other-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999999. Total-Purchased Options-Other-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total-Purchased Options-Other-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total-Purchased Options-Other-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total-Purchased Options-Other-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total-Purchased Options-Other-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0439999999. Total-Purchased Options-Call Options and Warrants										368,101,225	..503,415,886	0	2,229,632,066	XXX	2,636,567,193	1,222,921,446	0	(166,619,052)	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										0	0	0	.....(659,109,847)	XXX	.....(659,109,847)	.....(69,948,712)	0	0	0	0	XXX	XXX
0459999999. Total-Purchased Options-Caps										34,186,314	0	0	158,441	XXX	158,441	.....(3,375,081)	0	0	0	0	XXX	XXX
0469999999. Total-Purchased Options-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total-Purchased Options-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total-Purchased Options-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										402,287,539	..503,415,886	0	1,570,680,660	XXX	1,977,615,787	1,149,597,653	0	(166,619,052)	0	0	XXX	XXX
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0519999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0529999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0539999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0549999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0559999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0579999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0589999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0599999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0609999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0619999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0629999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0659999999. Total-Written Options-Hedging Other-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0669999999. Total-Written Options-Hedging Other-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0679999999. Total-Written Options-Hedging Other-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0689999999. Total-Written Options-Hedging Other-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0699999999. Total-Written Options-Hedging Other-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0719999999. Total-Written Options-Replications-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0729999999. Total-Written Options-Replications-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0739999999. Total-Written Options-Replications-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0749999999. Total-Written Options-Replications-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0759999999. Total-Written Options-Replications-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0769999999. Total-Written Options-Replications-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Total-Written Options-Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Income Generation-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999999. Total-Written Options-Income Generation-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total-Written Options-Income Generation-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total-Written Options-Income Generation-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total-Written Options-Income Generation-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total-Written Options-Income Generation-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total-Written Options-Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0859999999. Total-Written Options-Other-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0869999999. Total-Written Options-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0879999999. Total-Written Options-Other-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0889999999. Total-Written Options-Other-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0899999999. Total-Written Options-Other-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999999. Total-Written Options-Other-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Total-Written Options-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total-Written Options-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total-Written Options-Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total-Written Options-Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total-Written Options-Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total-Written Options-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	(12,735,206)	0	XXX	(143,990,907)	0	0	0	0	7,922,765	XXX	XXX
1009999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	54,064,263	(81,888,587)	XXX	2,250,403	0	(164,767,439)	0	0	50,343,794	XXX	XXX
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1039999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Other										0	0	0	0	XXX	59,350,106	0	0	0	0	2,692,902	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	41,329,057	(81,888,587)	XXX	(82,390,398)	0	(164,767,439)	0	0	60,959,461	XXX	XXX
1059999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1069999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1079999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1099999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	254,906,525	2,327,452,173	XXX	2,327,452,173	1,276,638,915	0	0	0	1,318,983,549	XXX	XXX
1129999999. Total-Swaps-Hedging Other-Credit Default										0	1,285,013	(10,667)	1,263,451	XXX	1,263,451	(21,562)	0	0	0	51,000,000	XXX	XXX
1139999999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	1,938,434	(5,919,320)	XXX	(5,919,320)	0	(4,859,259)	0	0	1,329,589	XXX	XXX
1149999999. Total-Swaps-Hedging Other-Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total-Swaps-Hedging Other-Other										0	0	(1,529,978,936)	(668,514,025)	XXX	(668,514,025)	(575,717,772)	0	0	0	96,030,018	XXX	XXX
1169999999. Total-Swaps-Hedging Other										0	1,285,013	(1,273,144,644)	1,654,282,279	XXX	1,654,282,279	700,899,581	(4,859,259)	0	0	1,467,343,156	XXX	XXX
1179999999. Total-Swaps-Replications-Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total-Swaps-Replications-Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total-Swaps-Replications-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total-Swaps-Replications-Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1219999999. Total-Swaps-Replications-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Total-Swaps-Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1239999999. Total-Swaps-Income Generation-Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1249999999. Total-Swaps-Income Generation-Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1259999999. Total-Swaps-Income Generation-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999999. Total-Swaps-Income Generation-Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1279999999. Total-Swaps-Income Generation-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Total-Swaps-Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1299999999. Total-Swaps-Other-Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1309999999. Total-Swaps-Other-Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1319999999. Total-Swaps-Other-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1329999999. Total-Swaps-Other-Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1339999999. Total-Swaps-Other-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
13149999999. Total-Swaps-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total-Swaps-Interest Rate										0	0	242,171,319	2,327,452,173	XXX	2,183,461,266	1,276,638,915	0	0	0	1,326,906,314	XXX	XXX
1369999999. Total-Swaps-Credit Default										0	1,285,013	.....(10,667)	1,263,451	XXX	1,263,451	.....(21,562)	0	0	0	51,000,000	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	56,002,697	.....(87,807,907)	XXX	.....(3,668,917)	0	(169,626,698)	0	0	51,673,383	XXX	XXX
1389999999. Total-Swaps-Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total-Swaps-Other										0	0	(1,529,978,936)	.....(668,514,025)	XXX	.....(609,163,919)	.....(575,717,772)	0	0	0	98,722,920	XXX	XXX
1409999999. Total-Swaps										0	1,285,013	(1,231,815,587)	1,572,393,692	XXX	1,571,891,881	700,899,581	(169,626,698)	0	0	1,528,302,617	XXX	XXX
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 1(										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999999. Total-Forwards-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
14329999999. Total-Forwards-Hedging Other										0	0	0	.....(1,428,071)	XXX	.....(1,428,071)	0	..(1,428,071)	0	0	237,508	XXX	XXX
1449999999. Total-Forwards-Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1459999999. Total-Forwards-Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1469999999. Total-Forwards-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Total-Forwards										0	0	0	.....(1,428,071)	XXX	.....(1,428,071)	0	..(1,428,071)	0	0	237,508	XXX	XXX
1489999999. Total-SSAP No. 108 Adjustments-Offset to VM-21										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1499999999. Total-SSAP No. 108 Adjustments-Recognized and Deferred Assets or Liabilities										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Total-SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	41,329,057	.....(81,888,587)	XXX	.....(82,390,398)	0	(164,767,439)	0	0	60,959,461	XXX	XXX
1699999999. Total-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other										402,287,539	..504,700,899	(1,273,144,644)	3,223,534,868	XXX	3,630,469,995	1,850,497,234	..(6,287,330)	(166,619,052)	0	1,467,580,664	XXX	XXX
1719999999. Total-Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Total-Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Total-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Total-SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL										402,287,539	..504,700,899	(1,231,815,587)	3,141,646,281	XXX	3,548,079,597	1,850,497,234	(171,054,769)	(166,619,052)	0	1,528,540,125	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0019999999. Total-Purchased Options- Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0029999999. Total-Purchased Options- Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0039999999. Total-Purchased Options- Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Caps												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0049999999. Total-Purchased Options- Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0059999999. Total-Purchased Options- Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0069999999. Total-Purchased Options- Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0079999999. Total-Purchased Options- Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0089999999. Total-Purchased Options- Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0099999999. Total-Purchased Options- Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Put Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0109999999. Total-Purchased Options- Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Caps												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0119999999. Total-Purchased Options- Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0129999999. Total-Purchased Options- Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0139999999. Total-Purchased Options- Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0149999999. Total-Purchased Options- Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants												331,053,514	...4,454,326	470,459,527	0	0	XX	##########	0	(93,055,772)	##########	0	0	XXX
0169999999. Total-Purchased Options-Hedging Other-Put Options												0	0	(25,987,294)	0	0	XX	25,679,331	0	0	##########	0	0	XXX
0179999999. Total-Purchased Options-Hedging Other-Caps												.19,971,250	0	0	0	0	XX	19,971,250	0	0	##########	0	0	XXX
0189999999. Total-Purchased Options-Hedging Other-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0199999999. Total-Purchased Options-Hedging Other-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0209999999. Total-Purchased Options-Hedging Other-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other												351,024,764	...4,454,326	444,472,233	0	0	XX	##########	0	(93,055,772)	##########	0	0	XXX
0229999999. Total-Purchased Options-Replications-Call Options and Warrants												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0239999999. Total-Purchased Options-Replications-Put Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0249999999. Total-Purchased Options-Replications-Caps												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0259999999. Total-Purchased Options-Replications-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0269999999. Total-Purchased Options-Replications-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0279999999. Total-Purchased Options-Replications-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0289999999. Total-Purchased Options-Replications												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0299999999. Total-Purchased Options-Income Generation-Call Options and Warrants												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0309999999. Total-Purchased Options-Income Generation-Put Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0319999999. Total-Purchased Options-Income Generation-Caps												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0329999999. Total-Purchased Options-Income Generation-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0339999999. Total-Purchased Options-Income Generation-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0349999999. Total-Purchased Options-Income Generation-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0359999999. Total-Purchased Options-Income Generation												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0369999999. Total-Purchased Options-Other-Call Options and Warrants												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0379999999. Total-Purchased Options-Other-Put Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0389999999. Total-Purchased Options-Other-Caps												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0399999999. Total-Purchased Options-Other-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0409999999. Total-Purchased Options-Other-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0419999999. Total-Purchased Options-Other-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0429999999. Total-Purchased Options-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total-Purchased Options-Call Options and Warrants												331,053,514	4,454,326	470,459,527	0	0	XXX	##########	0	(93,055,772)	##########	0	0	XXX
0449999999. Total-Purchased Options-Put Options												0	0	(25,987,294)	0	0	XXX	25,679,331	0	0	##########	0	0	XXX
0459999999. Total-Purchased Options-Caps												19,971,250	0	0	0	0	XXX	19,971,250	0	0	##########	0	0	XXX
0469999999. Total-Purchased Options-Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total-Purchased Options-Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total-Purchased Options-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total-Purchased Options												351,024,764	4,454,326	444,472,233	0	0	XXX	##########	0	(93,055,772)	##########	0	0	XXX
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0519999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0529999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0539999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0549999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0559999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0579999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0589999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0599999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0609999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0619999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0629999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Total-Written Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0659999999. Total-Written Options-Hedging Other-Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0669999999. Total-Written Options-Hedging Other-Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0679999999. Total-Written Options-Hedging Other-Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0689999999. Total-Written Options-Hedging Other-Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0699999999. Total-Written Options-Hedging Other-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Total-Written Options-Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0719999999. Total-Written Options-Replications-Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0729999999. Total-Written Options-Replications-Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0739999999. Total-Written Options-Replications-Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0749999999. Total-Written Options-Replications-Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0759999999. Total-Written Options-Replications-Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0769999999. Total-Written Options-Replications-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Total-Written Options-Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999999. Total-Written Options-Income Generation-Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999999. Total-Written Options-Income Generation-Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999999. Total-Written Options-Income Generation-Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999999. Total-Written Options-Income Generation-Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999999. Total-Written Options-Income Generation-Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999999. Total-Written Options-Income Generation-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
0849999999. Total-Written Options-Income Generation												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0859999999. Total-Written Options-Other-Call Options and Warrants												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0869999999. Total-Written Options-Other-Put Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0879999999. Total-Written Options-Other-Caps												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0889999999. Total-Written Options-Other-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0899999999. Total-Written Options-Other-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0909999999. Total-Written Options-Other-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0919999999. Total-Written Options-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0929999999. Total-Written Options-Call Options and Warrants												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0939999999. Total-Written Options-Put Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0949999999. Total-Written Options-Caps												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0959999999. Total-Written Options-Floors												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0969999999. Total-Written Options-Collars												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0979999999. Total-Written Options-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0989999999. Total-Written Options												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate												0	0	320,101	0	0	XX	0	0	0	0	320,101	0	XXX
1009999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Credit Default												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange												0	0	6,480,677	1,079,938	0	XX	0	(6,785,957)	0	6,480,677	0	0	XXX
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1039999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Other												0	0	205,122,628	0	0	XX	0	0	0	0	##########	0	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												0	0	211,923,406	1,079,938	0	XX	0	(6,785,957)	0	6,480,677	##########	0	XXX
1059999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Interest Rate												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1069999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Credit Default												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1079999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1089999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Total Return												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1099999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1109999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1119999999. Total-Swaps-Hedging Other-Interest Rate												0	0	(33,593,835)	14,527,737	0	XX	(9,553,635)	0	0	0	##########	0	XXX
1129999999. Total-Swaps-Hedging Other-Credit Default												1,225,833	7,722,151	3,461,552	579,276	0	XX	(218,430)	0	0	(5,486,430)	0	0	XXX
1139999999. Total-Swaps-Hedging Other-Foreign Exchange												0	0	1,081,552	50	0	XX	0	(69,609)	0	1,081,552	0	0	XXX
1149999999. Total-Swaps-Hedging Other-Total Return												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1159999999. Total-Swaps-Hedging Other-Other												0	0	(3,558,083)	##########	0	XX	##########	0	0	(3,558,083)	0	0	XXX
1169999999. Total-Swaps-Hedging Other												1,225,833	7,722,151	(32,608,814)	##########	0	XX	##########	(69,609)	0	##########	0	0	XXX
1179999999. Total-Swaps-Replications-Interest Rate												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1189999999. Total-Swaps-Replications-Credit Default												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1199999999. Total-Swaps-Replications-Foreign Exchange												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1209999999. Total-Swaps-Replications-Total Return												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1219999999. Total-Swaps-Replications-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1229999999. Total-Swaps-Replications												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1239999999. Total-Swaps-Income Generation-Interest Rate												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1249999999. Total-Swaps-Income Generation-Credit Default												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1259999999. Total-Swaps-Income Generation-Foreign Exchange												0	0	0	0	0	XX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
1269999999. Total-Swaps-Income Generation-Total Return												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1279999999. Total-Swaps-Income Generation-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1289999999. Total-Swaps-Income Generation												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1299999999. Total-Swaps-Other-Interest Rate												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1309999999. Total-Swaps-Other-Credit Default												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1319999999. Total-Swaps-Other-Foreign Exchange												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1329999999. Total-Swaps-Other-Total Return												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1339999999. Total-Swaps-Other-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1349999999. Total-Swaps-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1359999999. Total-Swaps-Interest Rate												0	0	(33,273,734)	14,527,737	0	XX	(9,553,635)	0	0	##########	320,101	0	XXX
1369999999. Total-Swaps-Credit Default												1,225,833	7,722,151	3,461,552	579,276	0	XX	(218,430)	0	0	(5,486,430)	0	0	XXX
1379999999. Total-Swaps-Foreign Exchange												0	0	7,562,229	1,079,988	0	XX	0	(6,855,566)	0	7,562,229	0	0	XXX
1389999999. Total-Swaps-Total Return												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1399999999. Total-Swaps-Other												0	0	201,564,545	##########	0	XX	##########	0	0	(3,558,083)	##########	0	XXX
1409999999. Total-Swaps												1,225,833	7,722,151	179,314,592	##########	0	XX	##########	(6,855,566)	0	##########	##########	0	XXX
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												0	0	(4,216,035)	0	0	XX	0	632,608	0	(4,216,035)	0	0	XXX
1429999999. Total-Forwards-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
14329999999. Total-Forwards-Hedging Other												0	0	(4,216,035)	0	0	XX	0	632,608	0	(4,216,035)	0	0	XXX
1449999999. Total-Forwards-Replication												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1459999999. Total-Forwards-Income Generation												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1469999999. Total-Forwards-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1479999999. Total-Forwards												0	0	(4,216,035)	0	0	XX	0	632,608	0	(4,216,035)	0	0	XXX
1489999999. SSAP No. 108 Adjustments-Offset to VM-21												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1499999999. SSAP No. 108 Adjustments-Recognized and Deferred Assets or Liabilities												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1509999999. Total-SSAP No. 108 Adjustments												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												0	0	211,923,406	1,079,938	0	XX	0	(6,785,957)	0	6,480,677	##########	0	XXX
1699999999. Total-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1709999999. Total-Hedging Other												352,250,597	12,176,477	407,647,384	##########	0	XX	##########	562,999	(93,055,772)	##########	##########	0	XXX
1719999999. Total-Replication												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1729999999. Total-Income Generation												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1739999999. Total-Other												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1749999999. Total-SSAP No. 108 Adjustments												0	0	0	0	0	XX	0	0	0	0	0	0	XXX
1759999999. TOTAL												352,250,597	12,176,477	619,570,790	##########	0	XX	##########	(6,222,958)	(93,055,772)	##########	##########	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																						
Hedging Other																						
QCF1	1,440	32,933,498	January 21 OMXS30 IND	VA Hedge Program	N/A	Equity/Index	01/15/2021.	SSE-OMX		12/29/2020.	225.6281	228.7048		443,049				443,045	443,045	8,248,695		100
TYH1	290	40,042,656	March 21 10 YR T-Notes	VA Hedge Program	N/A	Interest	03/22/2021.	CBT (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/28/2020.	137.8930	138.0781	31,720	53,676				53,679	53,679	1,661,196		1,000
TUH1	1,400	309,367,187	March 21 2 YR T-Notes	VA Hedge Program	N/A	Interest	03/31/2021.	CBT (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/22/2020.	110.4844	110.4883	32,802	10,867				10,920	10,920	8,019,565		2,000
ADH1	205	15,785,000	March 21 AUD Currency	VA Hedge Program	N/A	Currency	03/15/2021.	CME (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/29/2020.	75.7092	77.0000	37,925	264,616				264,614	264,614	1,174,293		1,000
BPH1	360	30,732,750	March 21 BP Currency	VA Hedge Program	N/A	Currency	03/15/2021.	CME (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/29/2020.	134.8474	136.5900	92,250	392,089				392,085	392,085	2,062,174		625
VGH1	795	34,531,640	March 21 DJ Euro Stoxx 50	VA Hedge Program	N/A	Equity/Index	03/19/2021.	EUREX	06X922CGZE976DBY7657	12/29/2020.	4,305.5692	4,343.6025		302,365				302,365	302,365	4,553,967		10
ECH1	225	34,441,875	March 21 EURO Currency	VA Hedge Program	N/A	Currency	03/15/2021.	CME (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/29/2020.	1.2219	1.2246	(175,781)	76,000				75,937	75,937	1,288,859		125,000
ZH1	355	31,154,157	March 21 FTSE 100	VA Hedge Program	N/A	Equity/Index	03/19/2021.	ICF-ICE		12/29/2020.	8,773.7611	8,775.8190	(419,756)	7,305				7,306	7,306	2,033,532		10
JYH1	275	33,305,938	March 21 JPN YEN Currency	VA Hedge Program	N/A	Currency	03/15/2021.	CME (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/29/2020.	96.6597	96.8900	(10,313)	79,170				79,166	79,166	1,575,272		1,250
MEH1	340	21,899,400	March 21 Mini MSCI	VA Hedge Program	N/A	Equity/Index	03/19/2021.	NYF-ICE	VIT943WHDC155Z7CPP89	12/31/2020.	1,268.7566	1,288.2000	(29,740)	330,537				330,538	330,538	1,947,609		50
ESH1	750	140,580,000	March 21 S&P Mini Index	VA Hedge Program	N/A	Equity/Index	03/19/2021.	CME (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/30/2020.	3,716.2566	3,748.8000	913,238	1,220,377				1,220,378	1,220,378	4,296,195		50
TPH1	160	27,964,550	March 21 TOPIX	VA Hedge Program	N/A	Equity/Index	03/11/2021.	OSE		12/30/2020.	17.2097	17.4778		429,042				428,960	428,960	916,522		10,000
USH1	565	97,850,938	March 21 US T-Bonds	VA Hedge Program	N/A	Interest	03/22/2021.	CBT (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/28/2020.	172.2604	173.1875	194,219	523,789				523,811	523,811	3,236,467		1,000
XPH1	125	15,763,363	March 21 XPI ASX SPI 200	VA Hedge Program	N/A	Equity/Index	03/18/2021.	SFE-ASX		12/30/2020.	5,043.9660	5,044.2761	(192,913)	969				969	969	716,033		25
1539999999. Total-Long Futures-Hedging Other													473,651	4,133,851	0	0	0	4,133,772	4,133,772	41,730,379	XXX	XXX
1579999999. Total-Long Futures													473,651	4,133,851	0	0	0	4,133,772	4,133,772	41,730,379	XXX	XXX
Short Futures																						
Hedging Other																						
TYH1	950	131,174,219	March 21 10 YR T-Notes	VA Hedge Program	N/A	Interest	03/22/2021.	CBT (CME Group)	LCZ7XYGSLJUHFXXNXD8	11/23/2020.	138.1030	138.0781	(103,911)	23,631				23,655	23,655	5,441,847		1,000
FVH1	710	89,576,484	March 21 5 YR T-Notes	VA Hedge Program	N/A	Interest	03/31/2021.	CBT (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/17/2020.	125.9939	126.1641	(33,278)	(120,848)				(120,842)	(120,842)	4,067,065		1,000
MEH1	1,310	84,377,100	March 21 Mini MSCI	VA Hedge Program	N/A	Equity/Index	03/19/2021.	NYF-ICE	VIT943WHDC155Z7CPP89	12/21/2020.	1,251.0737	1,288.2000	137,550	(2,431,775)				(2,431,773)	(2,431,773)	7,504,021		50
RTH1	840	82,941,600	March 21 Russell Mini	VA Hedge Program	N/A	Equity/Index	03/19/2021.	NYF-ICE	VIT943WHDC155Z7CPP89	12/24/2020.	1,922.6905	1,974.8000	64,465	(2,188,599)				(2,188,599)	(2,188,599)	4,811,739		50
FAH1	5,170	##########	March 21 S&P Mid 400	VA Hedge Program	N/A	Equity/Index	03/19/2021.	CME (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/24/2020.	2,242.7706	2,303.5000	(2,123,180)	(31,397,082)				(31,397,100)	(31,397,100)	29,615,107		100
WNH1	600	128,137,500	March 21 Ultra US T-Bonds	VA Hedge Program	N/A	Interest	03/22/2021.	CBT (CME Group)	LCZ7XYGSLJUHFXXNXD8	12/01/2020.	211.9649	213.5625	(450,000)	(958,560)				(958,560)	(958,560)	3,436,956		1,000
16029999999. Total-Short Futures-Hedging Other													(2,508,354)	(37,073,233)	0	0	0	(37,073,218)	(37,073,218)	54,876,735	XXX	XXX
1649999999. Total-Short Futures													(2,508,354)	(37,073,233)	0	0	0	(37,073,218)	(37,073,218)	54,876,735	XXX	XXX
Totals																						
1709999999. Total-Hedging Other													(2,034,703)	(32,939,382)	0	0	0	(32,939,446)	(32,939,446)	96,607,114	XXX	XXX
1759999999. TOTAL													(2,034,703)	(32,939,382)	0	0	0	(32,939,446)	(32,939,446)	96,607,114	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan Chase Bank N.A.	..(9,520,659)	(14,829,387)	(24,350,046)
Goldman Sachs	..(5,333,160)	..(3,256,176)	..(8,589,336)
Total Net Cash Deposits	(14,853,819)	(18,085,563)	(32,939,382)

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108														0	0	0	0	XXX	XXX
1529999999. Total-Long Futures-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108														0	0	0	0	XXX	XXX
15329999999. Total-Long Futures-Hedging Other														199,597,103	199,597,103	0	0	XXX	XXX
1549999999. Total-Long Futures-Replication														0	0	0	0	XXX	XXX
1559999999. Total-Long Futures-Income Generation														0	0	0	0	XXX	XXX
1569999999. Total-Long Futures-Other														0	0	0	0	XXX	XXX
1579999999. Total-Long Futures														199,597,103	199,597,103	0	0	XXX	XXX
1589999999. Total-Short Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108														0	0	0	0	XXX	XXX
1599999999. Total-Short Futures-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108														0	0	0	0	XXX	XXX
16029999999. Total-Short Futures-Hedging Other														(620,955,838)	(620,955,838)	0	0	XXX	XXX
1619999999. Total-Short Futures-Replication														0	0	0	0	XXX	XXX
1629999999. Total-Short Futures-Income Generation														0	0	0	0	XXX	XXX
1639999999. Total-Short Futures-Other														0	0	0	0	XXX	XXX
1649999999. Total-Short Futures														(620,955,838)	(620,955,838)	0	0	XXX	XXX
1659999999. Total-SSAP No. 108 Adjustments-Offset to VM-21														0	0	0	0	XXX	XXX
1669999999. Total-SSAP No. 108 Adjustments-Recognized and Deferred Assets and Liabilities														0	0	0	0	XXX	XXX
1679999999. Total-SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108														0	0	0	0	XXX	XXX
1699999999. Total-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108														0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other														(421,358,735)	(421,358,735)	0	0	XXX	XXX
1719999999. Total-Replication														0	0	0	0	XXX	XXX
1729999999. Total-Income Generation														0	0	0	0	XXX	XXX
1739999999. Total-Other														0	0	0	0	XXX	XXX
1749999999. Total-SSAP No 108. Adjustments														0	0	0	0	XXX	XXX
1759999999. TOTAL														(421,358,735)	(421,358,735)	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX		(32,939,382)	0	1,504,168	(3,538,871)		96,607,114	
Over-the-Counter NAIC 1 Designation												
Bank of America (Merrill Lynch)	B4TYDEB6GKMZO031MB27	Y	Y	246,742,000	761,564,311	(550,142,022)	0	796,082,032	(549,731,889)	0	13,113,279	0
Bank of Nova Scotia	L3I9ZG2KFGXZ61BMYR72	Y	Y	10,080,000	8,172,892	(1,054,273)	0	11,244,847	(1,054,273)	110,574		0
Barclays Bank	AC28XWWI3WIBK2824319	Y	Y	118,750,000	248,084,147	(184,144,614)	0	313,414,509	(188,116,992)	6,547,517	23,040,450	0
BNP Paribas	QHSFEYI7HUOXXZ413E03	Y	Y	235,340,000	326,197,422	(121,504,997)	0	360,392,574	(122,525,837)	2,526,737	9,373,135	0
CIBC	2IGI19DL77OX0HC3ZE78	Y	Y	79,267,852	50,696,942	(7,731,189)	0	88,124,240	(7,731,189)	1,125,199	17,459	0
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	73,270,000	442,662,514	(436,593,401)	0	503,414,171	(419,103,595)	11,040,576	33,104,892	0
Credit Suisse First Boston International	E58DKGMJYYYJLN8C3868	Y	Y	840,395,000	1,062,802,326	(254,707,929)	0	1,103,056,148	(254,707,929)	7,953,219	18,603,762	0
Credit Agricole	549300D12H7JTV5GQM89	Y	Y			(6,432,708)	0		(5,512,419)	0	2,221,335	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	568,090,000	539,557,131	(6,292,074)	0	560,691,306	(5,528,270)	0	35,444,903	619,960
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	311,330,000	309,587,695	(8,649,582)	0	309,587,695	(8,649,582)	0	27,688,605	17,296,718
Goldman Sachs Financial Markets LP	VF1AUT09OCSW5Y7OE568	Y	Y		1,028,957	(33,147,836)	0	1,028,957	(33,147,836)	0		0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	22,250,000	570,973,706	(606,353,497)	0	610,858,167	(606,353,497)	0	20,024,943	0
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y	63,115,000	70,137,670	(8,242,964)	0	71,657,670	(8,242,964)	299,706	2,882,138	1,661,844
JP Morgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	71,187,000	494,516,190	(458,395,917)	0	554,232,951	(473,227,532)	9,818,419	18,743,763	0
Lincoln National Corporation	EFQMQROEDSNBRIP7LE47	Y	N			(3,279,885)	0		(162,295,764)	0	7,239,457	3,959,572
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y				0			0		0
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	Y	Y		1,566,570	(10,244,991)	0	1,566,570	(10,244,991)	0		0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y		384,312,687	(511,782,056)	0	411,292,452	(511,782,056)	0	3,089,395	0
Morgan Stanley Capital Services Inc.	I7331LVCZKQKX5T7XV54	Y	Y	160,337,667	231,363,259	(114,240,452)	0	261,254,762	(114,078,003)	0	27,719,764	0
MUFG Bank, Ltd.	C3GTMMZIHMY46P4OIX74	Y	Y				0			0		0
Natixis	KX1WK48MPD4Y2NCUIZ63	Y	Y	14,150,000	16,709,532	(4,622,090)	0	18,295,127	(3,846,230)	298,897	207,074	0
Natwest	RR3QWICWWIPCS8A4S074	Y	Y	1,090,000	88,322,950	(93,185,992)	0	90,278,794	(90,022,382)	0	2,079,767	0
Nomura	0Z3VO5H2G7GRS05BHJ91	Y	Y	3,360,000	457,593		0	3,475,035		115,035		0
PNC Bank, NA	AD6GFRVSDT01YPT1CS68	Y	Y				0			0		0
Rabobank International	DG3RU1DBUFHT4ZF9WN62	Y	Y	20,490,000	17,193,562		0	17,193,562		0	1,396,583	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	30,260,000	30,835,478	(4,937,984)	0	36,036,012	(4,937,984)	838,028		0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y		198,479,938	(273,425,799)	0	245,643,079	(269,810,036)	0	20,811,095	0
TD Bank	PT3QB789TSUIDF371261	Y	Y	6,010,000	5,450,395		0	5,450,395		0	1,008,348	448,743
Truist Bank	JJKC32MCHWDI71265Z06	Y	Y	51,742,000	43,866,608	(4,279,445)	0	57,018,482	(4,279,445)	997,037		0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	22,710,000	34,142,217	(16,660,202)	0	39,862,196	(16,660,202)	491,994		0
Wells Fargo Bank NA (Wachovia)	VYVVCKR63DVZZN70PB21	Y	Y	66,818,000	50,466,213	(3,036,057)	0	69,164,499	(1,728,946)	617,553	2,428,940	0
0299999999. Total NAIC 1 Designation				3,016,784,519	5,989,148,905	(3,723,087,956)	0	6,540,316,232	(3,873,319,843)	42,780,491	270,239,087	23,986,837
0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded)	XXX	XXX	XXX	902,710,854	4,283,843,074	(3,408,257,742)	0	4,289,340,950	(3,408,257,742)	0	1,258,301,038	1,231,175,516
0999999999. Gross Totals				3,919,495,373	10,272,991,979	(7,164,285,080)	0	10,831,161,350	(7,285,116,456)	42,780,491	1,625,147,239	1,255,162,353
1. Offset per SSAP No. 64					6,787,944,531	(6,787,944,531)						
2. Net after right of offset per SSAP No. 64					3,485,047,448	(376,340,549)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	Cash		Cash	8,610,000				
BNP Paribas (Athene)	QHSFEYI7HUOXXZ413E03	Cash		Cash	710,000				
CIBC (Athene)	2IGI19DL77OX0HC3ZE78	Cash		Cash	30,000				
Credit Agricole	549300D12H7JTV5GQM89	Cash		Cash	5,750,000				
Goldman Sachs Financial Markets LP	VF1AUT09OCSW5Y7OE568	Cash		Cash	33,066,000				
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash	116,404,922				
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash	10,250,000				
Societe Generale (Athene)	O2RNE8IBXP4R0TD8PU41	Cash		Cash	5,100,000				
CME Goldman Sachs (ET)	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	27,489,336				IV
CME JP Morgan Chase Bank (ET)	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	102,057,159				IV
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	US Treasury Note	654106 AE 3	US Treasury Note	22,828,371	25,000,000	22,828,371	11/01/2045.	I
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	US Treasury Note	458140 BJ 8	US Treasury Note	13,368,612	17,000,000	13,368,612	11/15/2049.	I
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	US Treasury Note	023135 BJ 4	US Treasury Note	9,344,738	10,000,000	9,344,738	08/22/2047.	I
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	US Treasury Note	055451 AV 0	US Treasury Note	15,576,015	15,000,000	15,576,015	09/30/2043.	I
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	US Treasury Note	478160 BV 5	US Treasury Note	9,013,363	10,000,000	9,013,363	03/01/2046.	I
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	US Treasury Note	713448 DP 0	US Treasury Note	17,042,002	20,000,000	17,042,002	10/06/2046.	I
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	US Treasury Note	882508 BD 5	US Treasury Note	15,984,946	17,000,000	15,984,946	05/15/2048.	I
CME (Goldman Sachs)	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	115,451,494				I
CME (JP Morgan Chase Bank)	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	190,139,829				I
CME (JP Morgan Chase Bank)	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	57,710,074				V
CME (Wells Fargo)	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	64,930,220				I
0199999999. Totals					840,857,081	114,000,000	103,158,047	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America (Merrill Lynch)	B4TYDEB6GKMZO031MB27	Cash		Cash	246,742,000		XXX		
Bank of Nova Scotia	L3I9ZG2KFGXZ61BMYR72	Cash		Cash	10,080,000		XXX		
Barclays Bank	AC28XWWI3WIBK2824319	Cash		Cash	118,750,000		XXX		
BNP Paribas	QHSFEYI7HUOXXZ413E03	Cash		Cash	235,340,000		XXX		
CIBC	2IGI19DL77OX0HC3ZE78	Cash		Cash	23,346,000		XXX		
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Cash		Cash	73,270,000		XXX		
Credit Suisse First Boston International	E58DKGMJYYYJLN8C3868	Cash		Cash	840,395,000		XXX		
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Cash		Cash	568,090,000		XXX		
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash	333,580,000		XXX		
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Cash		Cash	63,115,000		XXX		
JP Morgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97	Cash		Cash	71,187,000		XXX		
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Cash		Cash	160,337,667		XXX		
Natixis	KX1WK48MPD4Y2NCUIZ63	Cash		Cash	14,150,000		XXX		
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Cash		Cash	1,090,000		XXX		
Nomura	0Z3VO5H2G7GRS05BHJ91	Cash		Cash	3,360,000		XXX		
Rabobank International	DG3RU1DBUFHT4ZF9WN62	Cash		Cash	20,490,000		XXX		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash	30,260,000		XXX		
TD Bank	PT3QB789TSUIDF371261	Cash		Cash	6,010,000		XXX		
Truist Bank	JJKC32MCHWDI71265Z06	Cash		Cash	51,742,000		XXX		
UBS AG	BFM8T61CT2L1QCEMIK50	Cash		Cash	22,710,000		XXX		
Wells Fargo Bank NA (Wachovia)	VYVVCKR63DVZZN70PB21	Cash		Cash	66,818,000		XXX		
CIBC	2IGI19DL77OX0HC3ZE78	US Treasury Note	912828 4X 5	US Treasury Note	46,044,680	43,565,000	XXX	08/31/2023.	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CIBC 2IGI19DL77OX0HC3ZE78	US Treasury Note	912828 XB 1	US Treasury Note	8,426,653	7,948,000	XXX	05/15/2025.	
CIBC 2IGI19DL77OX0HC3ZE78	US Treasury Note	912828 Z2 9	US Treasury Note	140,968	139,000	XXX	01/15/2023.	
CIBC 2IGI19DL77OX0HC3ZE78	US Treasury Note	912828 5T 3	US Treasury Note	1,309,551	1,188,000	XXX	12/31/2025.	
CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	792,115,832		XXX		V
CME (Wells Fargo) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	168,305,096		XXX		V
0299999999. Totals				3,977,205,447	52,840,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
262006 20 8	DREYFUS GOVT INSTL MM FUNDS		1.	21,784,454	21,784,454	12/31/2021
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			21,784,454	21,784,454	XXX
9999999.	Totals			21,784,454	21,784,454	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(3,231,535) Book/Adjusted Carrying Value $.....(3,231,535)
2. Average balance for the year: Fair Value $.....27,740,317 Book/Adjusted Carrying Value $.....27,740,317

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0
		1D	0	1E	0
		1F	0	1G	0
2A	0	2B	0	2C	0
3A	0	3B	0	3C	0
4A	0	4B	0	4C	0
5A	0	5B	0	5C	0
6	0				

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
09248U 71 8	BLACKROCK LIQUIDITY T-FUND INSTL SHARE			93,673,498	93,673,498	12/31/2021
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			93,673,498	93,673,498	XXX
9999999.	Totals			93,673,498	93,673,498	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....4,600,000 Book/Adjusted Carrying Value $.....4,600,000
2. Average balance for the year: Fair Value $.....103,170,493 Book/Adjusted Carrying Value $.....103,170,493

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Wells Fargo Bank	San Francisco, CA					(101,126,934)	XXX
Bank of America	Charlotte, NC					(164,680,645)	XXX
The Northern Trust Company	Chicago, IL					2,321,462	XXX
Bank of New York Mellon	New York, NY					147,852,155	XXX
Federal Home Loan Bank	Indianapolis, IN					328,200	XXX
JP Morgan Chase	New York, NY					3,232,276	XXX
Citibank	New York, NY					12,625,315	XXX
PNC Bank	Pittsburgh, PA					42,893,482	XXX
Citizens Bank	Providence, RI					25,006,309	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(31,548,380)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(31,548,380)	XXX
0599999. Total Cash		XXX	XXX	0	0	(31,548,380)	XXX

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

1. January	(73,549,628)	4. April	(8,480,128)	7. July	(58,050,133)	10. October	55,597,657
2. February	281,659,742	5. May	(23,080,142)	8. August	(129,144,406)	11. November	(22,764,545)
3. March	206,045,379	6. June	63,944,433	9. September	(24,522,356)	12. December	(31,548,380)

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
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 71 8	BLACKROCK LIQUIDITY FDS		12/31/2020	2.110		247,983,000	403,105	10,219
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						247,983,000	403,105	10,219
All Other Money Market Mutual Funds								
38141W 27 3	GOLDMAN SACHS FINL INSTL MMF GOVT-FS	%	12/31/2020	2.100		133,309,043	241,028	95,879
8699999. Total - All Other Money Market Mutual Funds						133,309,043	241,028	95,879
8899999. Total - Cash Equivalents						381,292,043	644,133	106,098

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B	Workers' Compensation			33,038,595	43,864,794
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	State Operating Requirement			99,109	134,828
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B	State Operating Requirement	3,869,081	4,672,574		
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	State Operating Requirement			3,384,466	3,153,407
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	Qualify For License			502,541	574,063
31. New Jersey NJ						
32. New Mexico NM	B	State Operating Requirement			222,995	303,363
33. New York NY						
34. North Carolina NC	B	State Operating Requirement			445,991	606,727
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Qualify For License			471,376	499,007
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,869,081	4,672,574	38,165,073	49,136,189
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
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