# ANNUAL STATEMENT

## OF THE

# The Lincoln National Life Insurance Company

Of

## Fort Wayne

## in the state of IN

## to the Insurance Department

## of the state of

For the Year Ended

December 31, 2019

## 2019

[ X ] LIFE AND ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

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# ANNUAL STATEMENT

**As of December 31, 2019**

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

| | | |
|---|---|---|
| (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 _____ day of _____ 2020

Maureen A. Cullen, Notary – State of Pennsylvania, County of Delaware 9/13/2020

a. Is this an original filing? Yes [ ] No [ X ]
b. If no
1. State the amendment number 1
2. Date filed 06/19/2020
3. Number of pages attached 14

# ASSETS

| | Current Year 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | Prior Year 4 Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds (Schedule D) | 80,146,720,181 | | 80,146,720,181 | 77,779,104,153 |
| 2. Stocks (Schedule D): | | | | |
| 2.1 Preferred stocks | 209,034,800 | | 209,034,800 | 197,797,856 |
| 2.2 Common stocks | 5,086,944,123 | 272,660,587 | 4,814,283,536 | 5,064,765,208 |
| 3. Mortgage loans on real estate (Schedule B): | | | | |
| 3.1 First liens | 13,143,141,692 | | 13,143,141,692 | 11,067,045,681 |
| 3.2 Other than first liens | | | 0 | |
| 4. Real estate (Schedule A): | | | | |
| 4.1 Properties occupied by the company (less $.....0 encumbrances) | 63,669,686 | | 63,669,686 | 65,433,627 |
| 4.2 Properties held for the production of income (less $.....0 encumbrances) | 10,084,940 | | 10,084,940 | 10,009,590 |
| 4.3 Properties held for sale (less $.....0 encumbrances) | | | 0 | |
| 5. Cash ($.....(24,367,092), Schedule E-Part 1), cash equivalents ($.....951,876,884, Schedule E-Part 2) and short-term investments ($.....1,135,803,470, Schedule DA) | 2,063,313,262 | | 2,063,313,262 | 1,288,977,524 |
| 6. Contract loans (including $.....0 premium notes) | 1,908,615,332 | 2,024,933 | 1,906,590,399 | 1,911,580,255 |
| 7. Derivatives (Schedule DB) | 1,733,272,065 | | 1,733,272,065 | 794,638,522 |
| 8. Other invested assets (Schedule BA) | 2,619,073,908 | 8,242,484 | 2,610,831,424 | 2,391,831,153 |
| 9. Receivables for securities | 13,643,390 | | 13,643,390 | 8,339,612 |
| 10. Securities lending reinvested collateral assets (Schedule DL) | 25,015,989 | | 25,015,989 | 446,752 |
| 11. Aggregate write-ins for invested assets | 518,088,605 | 0 | 518,088,605 | 453,624,881 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 107,540,617,973 | 282,928,004 | 107,257,689,969 | 101,033,594,814 |
| 13. Title plants less $.....0 charged off (for Title insurers only) | | | 0 | |
| 14. Investment income due and accrued | 983,781,399 | 4,937,113 | 978,844,286 | 961,900,674 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 93,958,192 | 54,608,960 | 39,349,232 | 32,442,438 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums) | 303,889,193 | | 303,889,193 | 340,045,196 |
| 15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0) | 17,230,521 | | 17,230,521 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 47,345,006 | | 47,345,006 | 81,263,558 |
| 16.2 Funds held by or deposited with reinsured companies | 3,595,726,386 | | 3,595,726,386 | 3,430,748,217 |
| 16.3 Other amounts receivable under reinsurance contracts | 599,658,194 | | 599,658,194 | 298,740,815 |
| 17. Amounts receivable relating to uninsured plans | 24,656,415 | | 24,656,415 | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 47,986,183 | | 47,986,183 | |
| 18.2 Net deferred tax asset | 1,098,612,091 | 469,432,665 | 629,179,427 | 609,642,723 |
| 19. Guaranty funds receivable or on deposit | 37,933,873 | | 37,933,873 | 34,861,174 |
| 20. Electronic data processing equipment and software | 188,364,512 | 177,878,490 | 10,486,023 | 6,408,953 |
| 21. Furniture and equipment, including health care delivery assets ($.....0) | 125,610,029 | 125,610,029 | 0 | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | |
| 23. Receivables from parent, subsidiaries and affiliates | 22,324,416 | | 22,324,416 | 64,236,610 |
| 24. Health care ($.....0) and other amounts receivable | 55,178,942 | | 55,178,942 | 57,863,782 |
| 25. Aggregate write-ins for other-than-invested assets | 1,184,598,295 | 65,850,770 | 1,118,747,525 | 1,086,202,785 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 115,967,471,620 | 1,181,246,030 | 114,786,225,590 | 108,037,951,739 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 152,443,999,292 | | 152,443,999,292 | 130,210,149,264 |
| 28. TOTAL (Lines 26 and 27) | 268,411,470,912 | 1,181,246,030 | 267,230,224,882 | 238,248,101,003 |

**DETAILS OF WRITE-INS**

| | | | | |
|---|---|---|---|---|
| 1101. Variation margin | 281,666,936 | | 281,666,936 | 337,691,884 |
| 1102. Collateral receivable - derivatives | 189,310,753 | | 189,310,753 | 64,532,003 |
| 1103. Initial margin | 44,686,795 | | 44,686,795 | 51,400,994 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 2,424,120 | 0 | 2,424,120 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | 518,088,605 | 0 | 518,088,605 | 453,624,881 |
| 2501. Company owned policies and contracts | 889,516,010 | | 889,516,010 | 849,129,342 |
| 2502. Rabbi trust company owned life ins cash value-admitted | 201,602,987 | | 201,602,987 | 169,823,783 |
| 2503. Miscellaneous receivables & prepaid items | 63,585,247 | 63,585,247 | 0 | 42,416,044 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 29,894,051 | 2,265,523 | 27,628,528 | 24,833,616 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 1,184,598,295 | 65,850,770 | 1,118,747,525 | 1,086,202,785 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| 1. Aggregate reserve for life contracts $.....86,791,850,169 (Exhibit 5, Line 9999999) less $.....0 included in Line 6.3 (including $.....7,091,280,948 Modco Reserve) | 86,791,850,169 | 81,065,923,806 |
| 2. Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve) | 4,882,653,477 | 4,621,792,004 |
| 3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $.....0 Modco Reserve) | 886,119,671 | 893,575,653 |
| 4. Contract claims: | | |
| 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 764,312,275 | 713,111,695 |
| 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 106,895,208 | 97,062,623 |
| 5. Policyholders' dividends/refunds to members $.....392,828 and coupons $.....0 due and unpaid (Exhibit 4, Line 10) | 392,828 | 442,636 |
| 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) | 35,164,510 | 37,718,996 |
| 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 $.....7,296,480 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14) | 14,291,158 | 14,894,562 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | 924,404 | 1,799,344 |
| 9.2 Provision for experience rating refunds, including the liability of $.....18,960,961 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act | | 38,511,997 |
| 9.3 Other amounts payable on reinsurance, including $.....120,903,916 assumed and $.....4,621,317 ceded | 125,525,233 | 160,801,797 |
| 9.4 Interest Maintenance Reserve (IMR, Line 6) | 33,307,271 | 33,636,958 |
| 10. Commissions to agents due or accrued - life and annuity contracts $.....136,729,811, accident and health $.....41,937,376 and deposit-type contract funds $.....0 | 178,667,187 | 145,957,303 |
| 11. Commissions and expense allowances payable on reinsurance assumed | 19,953,265 | 55,361,320 |
| 12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7) | 910,604,189 | 826,293,587 |
| 13. Transfers to Separate Accounts due or accrued (net) (including $.....(3,950,305,217) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (4,530,409,400) | (4,177,426,988) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) | 51,601,183 | 51,223,814 |
| 15.1 Current federal and foreign income taxes, including $.....0 on realized capital gains (losses) | 787,417 | 22,409,567 |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 8,825,325 | 8,538,803 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 88,721,872 | 82,928,657 |
| 18. Amounts held for agents' account, including $.....146,614,744 agents' credit balances | 146,614,744 | 128,120,730 |
| 19. Remittances and items not allocated | 880,543,140 | 806,426,622 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | 38,569 | 47,725 |
| 21. Liability for benefits for employees and agents if not included above | 68,044 | 90,502 |
| 22. Borrowed money $.....3,580,000,000 and interest thereon $.....4,515,793 | 3,584,515,793 | 4,258,170,273 |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve (AVR Line 16, Col. 7) | 1,314,928,006 | 1,163,552,867 |
| 24.02 Reinsurance in unauthorized and certified ($.....0) companies | 8,895,745 | 181,325 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers | 7,518,040,000 | 6,803,611,894 |
| 24.04 Payable to parent, subsidiaries and affiliates | 28,399,149 | 101,233,880 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | 1,832,019 | 1,827,194 |
| 24.07 Funds held under coinsurance | 574,145,099 | 506,111,373 |
| 24.08 Derivatives | 335,200,795 | 598,500,421 |
| 24.09 Payable for securities | 79,958,689 | 82,868,676 |
| 24.10 Payable for securities lending | 114,089,487 | 88,120,250 |
| 24.11 Capital notes $.....0 and interest thereon $.....0 | | |
| 25. Aggregate write-ins for liabilities | 1,673,673,157 | 724,828,767 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 106,631,129,678 | 99,958,250,633 |
| 27. From Separate Accounts Statement | 152,444,567,806 | 130,210,142,115 |
| 28. Total liabilities (Line 26 and 27) | 259,075,697,484 | 230,168,392,748 |
| 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 | 1,516,566,774 | 1,488,566,774 |
| 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) | 3,809,545,511 | 3,716,871,393 |
| 34. Aggregate write-ins for special surplus funds | 4,649,359 | 0 |
| 35. Unassigned funds (surplus) | 2,798,765,754 | 2,849,270,088 |
| 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 $.....8,358 in Separate Accounts Statement) | 8,129,527,398 | 8,054,708,255 |
| 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 8,154,527,398 | 8,079,708,255 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 267,230,224,882 | 238,248,101,003 |

**DETAILS OF WRITE-INS**

| | | |
|---|---|---|
| 2501. Collateral payable - derivatives | 1,367,111,798 | 615,615,590 |
| 2502. Variation margin | 275,281,208 | 74,548,109 |
| 2503. Interest payable on reinsurance funds withheld | 27,707,591 | 31,722,134 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 3,572,560 | 2,942,934 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 1,673,673,157 | 724,828,767 |
| 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) | 4,649,359 | 0 |

# SUMMARY OF OPERATIONS

| | 1<br>Current Year | 2<br>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) | 25,549,176,347 | 25,384,269,784 |
| 2. Considerations for supplementary contracts with life contingencies | 11,654,257 | 10,163,759 |
| 3. Net investment income (Exhibit of Net Investment Income, Line 17) | 4,467,330,118 | 4,187,370,233 |
| 4. Amortization of Interest Maintenance Reserve (IMR) (Line 5) | 12,936,564 | 9,891,620 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | (96,147,570) | 178,429,535 |
| 6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) | 342,618,163 | 441,604,951 |
| 7. Reserve adjustments on reinsurance ceded | (1,363,706,344) | (674,866,651) |
| 8. Miscellaneous Income: | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 2,452,160,963 | 2,421,082,632 |
| 8.2 Charges and fees for deposit-type contracts | | |
| 8.3 Aggregate write-ins for miscellaneous income | 1,263,347,851 | 1,158,347,631 |
| 9. Totals (Lines 1 to 8.3) | 32,639,370,349 | 33,116,293,494 |
| 10. Death benefits | 2,632,904,268 | 2,618,433,017 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 3,432,286 | 4,638,348 |
| 12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 549,416,900 | 540,248,274 |
| 13. Disability benefits and benefits under accident and health contracts | 1,822,424,912 | 1,469,002,916 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | |
| 15. Surrender benefits and withdrawals for life contracts | 16,742,676,434 | 17,045,131,589 |
| 16. Group conversions | (124,794) | (94,195) |
| 17. Interest and adjustments on contract or deposit-type contract funds | 89,477,090 | 93,817,446 |
| 18. Payments on supplementary contracts with life contingencies | 10,675,923 | 12,620,458 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 5,788,981,490 | 6,699,647,236 |
| 20. Totals (Lines 10 to 19) | 27,639,864,509 | 28,483,445,089 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 2,551,589,041 | 2,201,991,435 |
| 22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | 117,243,379 | 198,530,855 |
| 23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6) | 2,178,675,683 | 1,898,516,723 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) | 314,063,262 | 283,697,115 |
| 25. Increase in loading on deferred and uncollected premiums | 9,072,031 | (14,023,367) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (689,822,843) | (907,389,262) |
| 27. Aggregate write-ins for deductions | 31,361,485 | (9,664,305) |
| 28. Totals (Lines 20 to 27) | 32,152,046,547 | 32,135,104,283 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 487,323,802 | 981,189,211 |
| 30. Dividends to policyholders and refunds to members | 31,564,596 | 34,998,841 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 455,759,206 | 946,190,370 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | 40,871,026 | 138,760,578 |
| 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) | 414,888,180 | 807,429,792 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....43,742,360 (excluding taxes of $.....3,351,357 transferred to the IMR) | (15,998,256) | 212,213,573 |
| 35. Net income (Line 33 plus Line 34) | 398,889,924 | 1,019,643,365 |
| **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 8,079,708,255 | 7,845,389,354 |
| 37. Net income (Line 35) | 398,889,924 | 1,019,643,365 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of $.....77,693,904 | 292,277,067 | (198,775,710) |
| 39. Change in net unrealized foreign exchange capital gain (loss) | (1,761,110) | 2,600,867 |
| 40. Change in net deferred income tax | 182,814,165 | 115,769,102 |
| 41. Change in nonadmitted assets | (320,368,346) | (301,575,256) |
| 42. Change in liability for reinsurance in unauthorized and certified companies | (8,714,420) | (141,147) |
| 43. Change in reserve on account of change in valuation basis (increase) or decrease | | |
| 44. Change in asset valuation reserve | (151,375,138) | (111,696,439) |
| 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 | 117,033,975 | (20,941,967) |
| 47. Other changes in surplus in Separate Accounts Statement | (550,624) | 4,010 |
| 48. Change in surplus notes | 28,000,000 | 13,000,000 |
| 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 | 92,674,118 | 333,346,776 |
| 51.2 Transferred to capital (Stock Dividend) | | |
| 51.3 Transferred from capital | | |
| 51.4 Change in surplus as a result of reinsurance | 64,014,070 | 289,887,514 |
| 52. Dividends to stockholders | (600,000,000) | (910,000,000) |
| 53. Aggregate write-ins for gains and losses in surplus | (18,114,538) | 3,197,786 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 74,819,143 | 234,318,901 |
| 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 8,154,527,398 | 8,079,708,255 |

**DETAILS OF WRITE-INS**

| | | | |
|---|---|---|---|
| 08.301. | Variable account asset management and service fees | 1,049,092,398 | 995,247,385 |
| 08.302. | Other Income | 155,105,026 | 97,793,392 |
| 08.303. | Surrender charges | 59,150,427 | 65,306,854 |
| 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) | 1,263,347,851 | 1,158,347,631 |
| 2701. | Reinsurance adjustment on reinsurance assumed | 31,361,485 | (9,664,305) |
| 2702. | | | |
| 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) | 31,361,485 | (9,664,305) |
| 5301. | Change in pension liability | 8,264,024 | 3,197,786 |
| 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) | (18,114,538) | 3,197,786 |

# CASH FLOW

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| **CASH FROM OPERATIONS** | | |
| 1. Premiums collected net of reinsurance | 25,466,924,223 | 25,430,130,349 |
| 2. Net investment income | 4,439,715,496 | 4,132,689,999 |
| 3. Miscellaneous income | 2,598,273,063 | 3,524,598,098 |
| 4. Total (Lines 1 through 3) | 32,504,912,782 | 33,087,418,446 |
| 5. Benefit and loss related payments | 22,060,172,008 | 24,589,196,705 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (453,874,406) | (584,658,573) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 5,151,149,583 | 4,423,573,932 |
| 8. Dividends paid to policyholders | 34,168,890 | 36,273,937 |
| 9. Federal and foreign income taxes paid (recovered) net of $.....47,094,317 tax on capital gains (losses) | 151,090,452 | 114,913,769 |
| 10. Total (Lines 5 through 9) | 26,942,706,527 | 28,579,299,770 |
| 11. Net cash from operations (Line 4 minus Line 10) | 5,562,206,255 | 4,508,118,676 |
| **CASH FROM INVESTMENTS** | | |
| 12. Proceeds from investments sold, matured or repaid: | | |
| 12.1 Bonds | 12,460,118,926 | 7,577,647,129 |
| 12.2 Stocks | 64,546,269 | 7,851,461 |
| 12.3 Mortgage loans | 878,522,529 | 917,941,284 |
| 12.4 Real estate | | 319,452 |
| 12.5 Other invested assets | 142,096,977 | 189,594,149 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | |
| 12.7 Miscellaneous proceeds | | 1,667,342,772 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 13,545,284,700 | 10,360,696,247 |
| 13. Cost of investments acquired (long-term only): | | |
| 13.1 Bonds | 14,757,336,744 | 9,880,800,070 |
| 13.2 Stocks | 162,098,468 | 1,564,138,597 |
| 13.3 Mortgage loans | 2,951,852,942 | 2,354,812,064 |
| 13.4 Real estate | 876,145 | 7,768,616 |
| 13.5 Other invested assets | 472,745,494 | 443,407,439 |
| 13.6 Miscellaneous applications | 357,766,625 | 2,330,036 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 18,702,676,417 | 14,253,256,822 |
| 14. Net increase (decrease) in contract loans and premium notes | (4,589,885) | 12,247,892 |
| 15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14) | (5,152,801,832) | (3,904,808,467) |
| **CASH FROM FINANCING AND MISCELLANEOUS SOURCES** | | |
| 16. Cash provided (applied): | | |
| 16.1 Surplus notes, capital notes | 28,000,000 | 13,000,000 |
| 16.2 Capital and paid in surplus, less treasury stock | 92,674,118 | 333,346,776 |
| 16.3 Borrowed funds | (672,316,401) | 820,735,458 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (7,455,982) | (56,054,495) |
| 16.5 Dividends to stockholders | 600,000,000 | 910,000,000 |
| 16.6 Other cash provided (applied) | 1,524,029,579 | (490,357,410) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | 364,931,314 | (289,329,671) |
| **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) | 774,335,738 | 313,980,539 |
| 19. Cash, cash equivalents and short-term investments: | | |
| 19.1 Beginning of year | 1,288,977,524 | 974,996,985 |
| 19.2 End of year (Line 18 plus Line 19.1) | 2,063,313,262 | 1,288,977,524 |

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

| | | |
|---|---|---|
| 20.0001 Transfer to LRCVI | 29,842,529 | 8,776,772 |
| 20.0002 Change in note in funds withheld | 29,842,529 | 8,776,772 |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums and annuity considerations for life and accident and health contracts | 25,549,176,347 | 5,349,091,157 | 854,291,656 | 13,107,309,076 | 3,559,097,389 | 2,679,387,069 | | | |
| 2. Considerations for supplementary contracts with life contingencies | 11,654,257 | XXX | XXX | 11,654,257 | | XXX | XXX | | XXX |
| 3. Net investment income | 4,467,330,118 | 2,251,653,512 | 42,891,055 | 1,211,983,844 | 592,542,409 | 184,514,632 | | 183,744,666 | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 12,936,564 | 6,486,148 | 124,205 | 3,509,682 | 1,715,893 | 588,570 | | 512,066 | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | (96,147,570) | | | (129,201,761) | 33,054,191 | | XXX | | |
| 6. Commissions and expense allowances on reinsurance ceded | 342,618,163 | 283,611,714 | 508,008 | 55,520,769 | 13,422 | 2,315,697 | XXX | 648,553 | |
| 7. Reserve adjustments on reinsurance ceded | (1,363,706,344) | 335,344,467 | | (1,699,050,811) | | | XXX | | |
| 8. Miscellaneous Income: | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 2,452,160,963 | 748,743,398 | | 1,674,314,135 | 29,103,430 | | XXX | | |
| 8.2 Charges and fees for deposit-type contracts | 0 | | | | | XXX | XXX | | |
| 8.3 Aggregate write-ins for miscellaneous income | 1,263,347,851 | 82,856,330 | 388,669 | 1,070,338,427 | 43,244,009 | 66,520,416 | 0 | 0 | 0 |
| 9. Totals (Lines 1 to 8.3) | 32,639,370,349 | 9,057,786,726 | 898,203,593 | 15,306,377,618 | 4,258,770,743 | 2,933,326,384 | 0 | 184,905,285 | 0 |
| 10. Death benefits | 2,632,904,268 | 2,156,715,151 | 476,189,117 | | | XXX | XXX | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 3,432,286 | 3,432,286 | | | | XXX | XXX | | |
| 12. Annuity benefits | 549,416,900 | XXX | XXX | 395,180,626 | 154,236,274 | XXX | XXX | | XXX |
| 13. Disability benefits and benefits under accident and health contracts | 1,822,424,912 | 7,753,431 | 1,466,374 | 300 | | 1,813,204,807 | XXX | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 0 | | | | | | XXX | | |
| 15. Surrender benefits and withdrawals for life contracts | 16,742,676,434 | 932,069,382 | 111,562 | 12,484,871,400 | 3,325,624,090 | XXX | XXX | | |
| 16. Group conversions | (124,794) | (6,039,224) | 5,914,430 | | | | XXX | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 89,477,090 | 77,423,795 | 7,107,642 | (270,502) | 4,666,720 | 549,435 | XXX | | |
| 18. Payments on supplementary contracts with life contingencies | 10,675,923 | 2,938 | | 10,672,985 | | XXX | XXX | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 5,788,981,490 | 2,619,883,232 | 15,069,376 | 2,233,112,720 | 659,242,335 | 261,673,827 | XXX | | |
| 20. Totals (Lines 10 to 19) | 27,639,864,509 | 5,791,240,991 | 505,858,501 | 15,123,567,529 | 4,143,769,419 | 2,075,428,069 | XXX | 0 | 0 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 2,551,589,041 | 959,203,667 | 128,876,687 | 1,185,342,642 | 51,894,741 | 225,385,016 | | 886,288 | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 117,243,379 | 90,852,340 | 886,527 | 23,594,748 | 12,868 | 1,896,896 | XXX | | |
| 23. General insurance expenses and fraternal expenses | 2,178,675,683 | 851,916,727 | 160,360,265 | 541,902,399 | 172,638,741 | 451,857,550 | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 314,063,262 | 167,412,865 | 34,750,618 | 30,085,457 | 7,481,331 | 74,332,992 | | | |
| 25. Increase in loading on deferred and uncollected premiums | 9,072,031 | 9,058,818 | (7,142) | | | 20,355 | XXX | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (689,822,843) | 1,009,824,645 | | (1,548,294,866) | (151,352,622) | | XXX | | |
| 27. Aggregate write-ins for deductions | 31,361,485 | 31,059,380 | 0 | 301,705 | 400 | 0 | 0 | 0 | 0 |
| 28. Totals (Lines 20 to 27) | 32,152,046,547 | 8,910,569,433 | 830,725,456 | 15,356,499,614 | 4,224,444,878 | 2,828,920,878 | 0 | 886,288 | 0 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 487,323,802 | 147,217,293 | 67,478,137 | (50,121,996) | 34,325,865 | 104,405,506 | 0 | 184,018,997 | 0 |
| 30. Dividends to policyholders and refunds to members | 31,564,596 | 31,556,514 | | 8,082 | | | XXX | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 455,759,206 | 115,660,779 | 67,478,137 | (50,130,078) | 34,325,865 | 104,405,506 | 0 | 184,018,997 | 0 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 40,871,026 | 41,738,203 | 16,869,814 | (3,932,232) | 641,408 | (14,446,167) | | | |
| 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) | 414,888,180 | 73,922,576 | 50,608,323 | (46,197,846) | 33,684,457 | 118,851,673 | 0 | 184,018,997 | 0 |
| 34. Policies/certificates in force end of year | 11,447,970 | 1,513,117 | 8,473,008 | 1,137,976 | 298,309 | 25,560 | XXX | | |

**DETAILS OF WRITE-INS**

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 08.301. Variable account asset management and service fees | 1,049,092,398 | 20,452,391 | 128,489 | 989,615,222 | 38,992,873 | (96,577) | | | |
| 08.302. Other Income | 155,105,026 | 27,964,412 | 234,410 | 57,324,667 | 2,964,557 | 66,616,980 | | | |
| 08.303. Surrender charges | 59,150,427 | 34,439,527 | 25,770 | 23,398,538 | 1,286,579 | 13 | | | |
| 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) | 1,263,347,851 | 82,856,330 | 388,669 | 1,070,338,427 | 43,244,009 | 66,520,416 | 0 | 0 | 0 |
| 2701. Reinsurance adjustment on reinsurance assumed | 31,361,485 | 31,059,380 | | 301,705 | 400 | | | | |
| 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) | 31,361,485 | 31,059,380 | 0 | 301,705 | 400 | 0 | 0 | 0 | 0 |

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

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life with Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts (a) | 5,349,091,157 | (83) | 126,420,759 | 143,736,028 | 659,264,619 | 1,699,213,257 | 565,549,185 | 467,205,395 | 1,687,701,997 | | | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 2,251,653,512 | 385,593 | 100,043,563 | 102,112,614 | 79,557,145 | 1,236,423,563 | 665,943,045 | 67,439,297 | (251,308) | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 6,486,148 | 1,117 | 289,708 | 295,699 | 230,383 | 3,546,229 | 1,928,448 | 195,292 | (728) | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | | | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 283,611,714 | 100,940 | 267,204,749 | | | 109,046,716 | (103,579,431) | 196,815 | 10,641,925 | | | |
| 7. Reserve adjustments on reinsurance ceded | 335,344,467 | | | | | (4,116,145) | 306,969,907 | 32,490,705 | | | | |
| 8. Miscellaneous Income: | | | | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 748,743,398 | | | | | 391,592 | | 63,087,198 | 685,264,608 | | | |
| 8.2 Charges and fees for deposit-type contracts | 0 | | | | | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 82,856,330 | 0 | 44,212 | 19,039 | 8,642,344 | 32,547,408 | 12,691,266 | 4,333,113 | 24,578,948 | 0 | 0 | 0 |
| 9. Totals (Lines 1 to 8.3) | 9,057,786,726 | 386,627 | 226,899,182 | 513,368,129 | 747,694,491 | 3,077,052,620 | 1,449,502,420 | 634,947,815 | 2,407,935,442 | 0 | 0 | 0 |
| 10. Death benefits | 2,156,715,151 | 78,696 | 187,531,811 | 54,963,232 | 42,664,252 | 1,031,805,126 | 658,848,432 | 24,967,352 | 155,856,250 | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 3,432,286 | 52,434 | 3,156,387 | 2,000 | | 221,465 | | | | | | |
| 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 | 7,753,431 | | 1,913,073 | 961,663 | 66,168 | 4,250,039 | 306,204 | | 256,284 | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 0 | | | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 932,069,382 | 86,905 | 45,769,065 | 299,681 | 146,699,822 | 331,903,979 | 96,120,169 | 173,076,986 | 138,112,775 | | | |
| 16. Group conversions | (6,039,224) | | | | | (6,039,224) | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 77,423,795 | 2,291 | 7,708,076 | 985,586 | 219,369 | 66,236,323 | 1,745,805 | 150,082 | 376,263 | | | |
| 18. Payments on supplementary contracts with life contingencies | 2,938 | | | | | | | | 2,938 | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 2,619,883,232 | (291,266) | (74,696,610) | 53,526,517 | 422,936,959 | 1,017,450,671 | 563,779,269 | 299,990,019 | 337,187,673 | | | |
| 20. Totals (Lines 10 to 19) | 5,791,240,991 | (70,940) | 171,381,802 | 110,738,679 | 612,586,570 | 2,445,828,379 | 1,320,799,879 | 498,184,439 | 631,792,183 | 0 | 0 | 0 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 959,203,667 | | 1,053,930 | 177,217,026 | 143,805,018 | 186,758,109 | 88,403,182 | 26,641,387 | 335,325,015 | | | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 90,852,340 | | 412,930 | 2,553,456 | | 87,761,895 | | 115,030 | 9,029 | | | |
| 23. General insurance expenses | 851,916,727 | | 9,379,412 | 170,085,731 | | 558,118,374 | 4,605,155 | 19,120,734 | 90,607,321 | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 167,412,865 | | 1,933,533 | 21,540,860 | 11,896,420 | 64,325,775 | 20,656,440 | 9,921,909 | 37,137,928 | | | |
| 25. Increase in loading on deferred and uncollected premiums | 9,058,818 | | (263,291) | 8,856,755 | | 465,354 | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | 1,009,824,645 | | | | | | | 41,086,519 | 968,738,126 | | | |
| 27. Aggregate write-ins for deductions | 31,059,380 | 0 | 0 | 0 | 0 | (4,044,715) | 0 | 35,099,731 | 4,364 | 0 | 0 | 0 |
| 28. Totals (Lines 20 to 27) | 8,910,569,433 | (70,940) | 183,898,316 | 490,992,507 | 768,288,008 | 3,339,213,171 | 1,434,464,656 | 630,169,749 | 2,063,613,966 | 0 | 0 | 0 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 147,217,293 | 457,567 | 43,000,866 | 22,375,622 | (20,593,517) | (262,160,551) | 15,037,764 | 4,778,066 | 344,321,476 | 0 | 0 | 0 |
| 30. Dividends to policyholders and refunds to members | 31,556,514 | | 31,543,747 | 12,767 | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 115,660,779 | 457,567 | 11,457,119 | 22,362,855 | (20,593,517) | (262,160,551) | 15,037,764 | 4,778,066 | 344,321,476 | 0 | 0 | 0 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 41,738,203 | | (7,878,380) | | | 49,616,583 | | | | | | |
| 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) | 73,922,576 | 457,567 | 19,335,499 | 22,362,855 | (20,593,517) | (311,777,134) | 15,037,764 | 4,778,066 | 344,321,476 | 0 | 0 | 0 |
| 34. Policies/certificates in force end of year | 1,513,117 | 13,232 | 206,053 | 523,610 | 27,025 | 363,376 | 238,786 | | 141,035 | | | |

**DETAILS OF WRITE-INS**

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 08.301. Variable account asset management and service fees | 20,452,391 | | 56,423 | | 59,942 | (1,309,535) | 616,725 | 4,598,108 | 16,430,728 | | | |
| 08.302. Surrender charges | 34,439,527 | | 237 | | 8,582,402 | 4,797,326 | 12,074,541 | | 8,985,021 | | | |
| 08.303. Other Income | 27,964,412 | | (12,448) | 19,039 | | 29,059,617 | | (264,995) | (836,801) | | | |
| 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) | 82,856,330 | 0 | 44,212 | 19,039 | 8,642,344 | 32,547,408 | 12,691,266 | 4,333,113 | 24,578,948 | 0 | 0 | 0 |
| 2701. Reinsurance adjustment on reinsurance assumed | 31,059,380 | | | | | (4,044,715) | | 35,099,731 | 4,364 | | | |
| 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 |
| 2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above) | 31,059,380 | 0 | 0 | 0 | 0 | (4,044,715) | 0 | 35,099,731 | 4,364 | 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<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life (d) | 8<br>Other Group Life (a) | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts (b) | 854,291,656 | 133,460 | 852,725,730 | 1,432,466 | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 42,891,055 | | 41,629,645 | 1,263,452 | (2,042) | | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 124,205 | | 120,552 | 3,659 | (6) | | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 508,008 | | (1,700,995) | 2,209,003 | | | | | |
| 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 | 388,669 | 0 | 362,899 | 25,770 | 0 | 0 | 0 | 0 | 0 |
| 9. Totals (Lines 1 to 8.3) | 898,203,593 | 133,460 | 893,137,831 | 4,934,350 | (2,048) | 0 | 0 | 0 | 0 |
| 10. Death benefits | 476,189,117 | 64,091 | 475,657,169 | 467,857 | | | | | |
| 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 | 1,466,374 | | 1,466,263 | 111 | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 0 | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 111,562 | | 76,619 | 34,943 | | | | | |
| 16. Group conversions | 5,914,430 | | 5,914,430 | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 7,107,642 | | 7,014,157 | 1,819 | 91,666 | | | | |
| 18. Payments on supplementary contracts with life contingencies | 0 | | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 15,069,376 | | 18,805,873 | (3,736,497) | | | | | |
| 20. Totals (Lines 10 to 19) | 505,858,501 | 64,091 | 508,934,511 | (3,231,767) | 91,666 | 0 | 0 | 0 | 0 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 128,876,687 | | 128,645,979 | 230,708 | | | | | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 886,527 | 33,365 | 853,113 | 49 | | | | | |
| 23. General insurance expenses | 160,360,265 | | 160,262,960 | | 97,305 | | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 34,750,618 | | 34,729,532 | | 21,086 | | | | |
| 25. Increase in loading on deferred and uncollected premiums | (7,142) | | (7,142) | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | 0 | | | | | | | | |
| 27. Aggregate write-ins for deductions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Totals (Lines 20 to 27) | 830,725,456 | 97,456 | 833,418,953 | (3,001,010) | 210,057 | 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) | 67,478,137 | 36,004 | 59,718,878 | 7,935,360 | (212,105) | 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) | 67,478,137 | 36,004 | 59,718,878 | 7,935,360 | (212,105) | 0 | 0 | 0 | 0 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 16,869,814 | | 16,869,814 | | | | | | |
| 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) | 50,608,323 | 36,004 | 42,849,064 | 7,935,360 | (212,105) | 0 | 0 | 0 | 0 |
| 34. Policies/certificates in force end of year | 8,473,008 | 6,523 | 7,237,287 | 1,208,103 | 21,095 | | | | |

**DETAILS OF WRITE-INS**

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 08.301. Variable account asset management and service fees | 128,489 | | 128,489 | | | | | | |
| 08.302. Surrender charges | 25,770 | | | 25,770 | | | | | |
| 08.303. Other Income | 234,410 | | 234,410 | | | | | | |
| 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) | 388,669 | 0 | 362,899 | 25,770 | 0 | 0 | 0 | 0 | 0 |
| 2701. | 0 | | | | | | | | |
| 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) | 0 | 0 | 0 | 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 | 13,107,309,076 | 1,088,240,254 | 3,383,762,322 | 8,629,916,431 | | 5,390,069 | |
| 2. Considerations for supplementary contracts with life contingencies | 11,654,257 | XXX | XXX | XXX | XXX | 11,654,257 | XXX |
| 3. Net investment income | 1,211,983,844 | 318,790,864 | 620,784,419 | 238,202,758 | 26,826,621 | 7,379,182 | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 3,509,682 | 923,160 | 1,797,677 | 689,791 | 77,685 | 21,369 | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | (129,201,761) | (4,558,453) | | (124,643,308) | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 55,520,769 | 19,686,854 | 35,797,939 | 35,976 | | | |
| 7. Reserve adjustments on reinsurance ceded | (1,699,050,811) | (123,038,907) | (1,285,203,845) | (290,808,059) | | | |
| 8. Miscellaneous Income: | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 1,674,314,135 | | | 1,674,314,135 | | | |
| 8.2 Charges and fees for deposit-type contracts | 0 | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 1,070,338,427 | 487,525 | 25,043,760 | 1,044,819,309 | 0 | (12,167) | 0 |
| 9. Totals (Lines 1 to 8.3) | 15,306,377,618 | 1,300,531,297 | 2,781,982,272 | 11,172,527,033 | 26,904,306 | 24,432,710 | 0 |
| 10. Death benefits | 0 | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 0 | | | | | | |
| 12. Annuity benefits | 395,180,626 | 269,534,424 | 94,926,012 | 25,344,554 | | 5,375,636 | |
| 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 | 12,484,871,400 | 379,432,971 | 366,712,586 | 11,738,725,843 | | | |
| 16. Group conversions | 0 | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | (270,502) | (1,968,932) | 403,347 | 793,699 | | 501,384 | |
| 18. Payments on supplementary contracts with life contingencies | 10,672,985 | 415,601 | | 189,901 | | 10,067,483 | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 2,233,112,720 | 554,960,318 | 2,103,251,476 | (430,849,974) | | 5,750,900 | |
| 20. Totals (Lines 10 to 19) | 15,123,567,529 | 1,202,374,682 | 2,565,293,421 | 11,334,204,023 | 0 | 21,695,403 | 0 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 1,185,342,642 | 21,504,988 | 209,825,747 | 954,011,907 | | | |
| 22. Commissions and expense allowances on reinsurance assumed | 23,594,748 | 147,853 | 677,743 | 22,769,152 | | | |
| 23. General insurance expenses | 541,902,399 | 44,991,491 | 139,896,672 | 356,791,191 | | 223,045 | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 30,085,457 | 2,493,707 | 7,770,965 | 19,808,412 | | 12,372 | |
| 25. Increase in loading on deferred and uncollected premiums | 0 | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (1,548,294,866) | | | (4,349,656,282) | 2,801,361,416 | | |
| 27. Aggregate write-ins for deductions | 301,705 | (11) | (1) | 301,717 | 0 | 0 | 0 |
| 28. Totals (Lines 20 to 27) | 15,356,499,614 | 1,271,512,711 | 2,923,464,547 | 8,338,230,120 | 2,801,361,416 | 21,930,820 | 0 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (50,121,996) | 29,018,586 | (141,482,275) | 2,834,296,913 | (2,774,457,110) | 2,501,890 | 0 |
| 30. Dividends to policyholders and refunds to members | 8,082 | | 8,082 | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | (50,130,078) | 29,018,586 | (141,490,357) | 2,834,296,913 | (2,774,457,110) | 2,501,890 | 0 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | (3,932,232) | | 23,391,892 | | (27,324,124) | | |
| 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) | (46,197,846) | 29,018,586 | (164,882,249) | 2,834,296,913 | (2,747,132,986) | 2,501,890 | 0 |
| 34. Policies/certificates in force end of year | 1,137,976 | 72,144 | 162,331 | 846,830 | 37,729 | 18,942 | |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. Variable account asset management and service fees | 989,615,222 | 200,887 | 22,963,592 | 966,450,743 | | | |
| 08.302. Surrender charges | 23,398,538 | 329,692 | 2,226,769 | 20,842,077 | | | |
| 08.303. Other Income | 57,324,667 | (43,054) | (146,601) | 57,526,489 | | (12,167) | |
| 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) | 1,070,338,427 | 487,525 | 25,043,760 | 1,044,819,309 | 0 | (12,167) | 0 |
| 2701. Reinsurance adjustment on reinsurance assumed | 301,705 | (11) | (1) | 301,717 | | | |
| 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) | 301,705 | (11) | (1) | 301,717 | 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 - 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 | 3,559,097,389 | 1,892,327,247 | 110,428 | 1,666,659,714 | | | |
| 2. Considerations for supplementary contracts with life contingencies | 0 | XXX | XXX | XXX | XXX | | XXX |
| 3. Net investment income | 592,542,409 | 497,383,115 | 3,577,029 | 16,519,407 | 75,062,858 | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 1,715,893 | 1,440,330 | 10,358 | 47,837 | 217,368 | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 33,054,191 | 33,054,191 | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 13,422 | 13,422 | | | | | |
| 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 | 29,103,430 | 251,888 | | 28,851,542 | | | |
| 8.2 Charges and fees for deposit-type contracts | 0 | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 43,244,009 | 8,776,908 | 120 | 34,466,981 | 0 | 0 | 0 |
| 9. Totals (Lines 1 to 8.3) | 4,258,770,743 | 2,433,247,101 | 3,697,935 | 1,746,545,481 | 75,280,226 | 0 | 0 |
| 10. Death benefits | 0 | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 0 | | | | | | |
| 12. Annuity benefits | 154,236,274 | 152,124,445 | 2,111,719 | 110 | | | |
| 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 | 3,325,624,090 | 1,359,618,617 | 17,198,998 | 1,948,806,475 | | | |
| 16. Group conversions | 0 | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 4,666,720 | 4,665,533 | 1,166 | 21 | | | |
| 18. Payments on supplementary contracts with life contingencies | 0 | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 659,242,335 | 733,371,101 | (8,099,869) | (66,028,897) | | | |
| 20. Totals (Lines 10 to 19) | 4,143,769,419 | 2,249,779,696 | 11,212,014 | 1,882,777,709 | 0 | 0 | 0 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 51,894,741 | 20,707,925 | | 31,186,816 | | | |
| 22. Commissions and expense allowances on reinsurance assumed | 12,868 | 3,952 | | 8,916 | | | |
| 23. General insurance expenses | 172,638,741 | 136,283,065 | 11,466,921 | 874,884 | 24,013,871 | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 7,481,331 | 5,905,851 | 496,921 | 37,913 | 1,040,645 | | |
| 25. Increase in loading on deferred and uncollected premiums | 0 | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (151,352,622) | (872,414) | | (3,425,319) | (147,054,889) | | |
| 27. Aggregate write-ins for deductions | 400 | 400 | 0 | 0 | 0 | 0 | 0 |
| 28. Totals (Lines 20 to 27) | 4,224,444,878 | 2,411,808,476 | 23,175,856 | 1,911,460,919 | (122,000,373) | 0 | 0 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 34,325,865 | 21,438,625 | (19,477,921) | (164,915,438) | 197,280,598 | 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) | 34,325,865 | 21,438,625 | (19,477,921) | (164,915,438) | 197,280,598 | 0 | 0 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 641,408 | 29,614,780 | | (28,973,372) | | | |
| 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) | 33,684,457 | (8,176,155) | (19,477,921) | (135,942,066) | 197,280,598 | 0 | 0 |
| 34. Policies/certificates in force end of year | 298,309 | 25,422 | 10,842 | 38,366 | 148,390 | 75,289 | |

**DETAILS OF WRITE-INS**

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 08.301. Variable account asset management and service fees | 38,992,873 | 2,173,565 | | 36,819,308 | | | |
| 08.302. Surrender charges | 1,286,579 | 1,097,698 | 120 | 188,761 | | | |
| 08.303. Other Income | 2,964,557 | 5,505,645 | | (2,541,088) | | | |
| 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) | 43,244,009 | 8,776,908 | 120 | 34,466,981 | 0 | 0 | 0 |
| 2701. Reinsurance adjustment on reinsurance assumed | 400 | 400 | | | | | |
| 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) | 400 | 400 | 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 2 | Comprehensive 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| 1. Premiums for accident and health contracts | 2,679,387,069 | | (25,113) | | | 285,196,513 | | | | | 2,269,583,331 | | 124,632,338 |
| 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 | 184,514,632 | | 1,355,945 | | 14,062 | 885,322 | | | | | 196,556,035 | 2,274 | (14,299,006) |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 588,570 | | 3,927 | | 41 | 2,564 | | | | | 623,440 | 6 | (41,408) |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | | | | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 2,315,697 | | | | | | | | | (21) | (836,345) | 99,682 | 3,052,381 |
| 7. Reserve adjustments on reinsurance ceded | 0 | | | | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | | | | | |
| 8.1 ncome 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 | 66,520,416 | 0 | 0 | 0 | 0 | 87,712 | 0 | 0 | 0 | 0 | 66,408,027 | 0 | 24,677 |
| 9. Totals (Lines 1 to 8.3) | 2,933,326,384 | 0 | 1,334,759 | 0 | 14,103 | 286,172,111 | 0 | 0 | 0 | (21) | 2,532,334,488 | 101,962 | 113,368,982 |
| 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 | 1,813,204,807 | (62,100) | | | | 207,439,674 | | | | 1 | 1,550,901,710 | | 54,925,522 |
| 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 | 549,435 | | | | | | | | | | 125,206 | | 424,229 |
| 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 | 261,673,827 | | (137,783) | | | (5,850) | | | | | 268,492,896 | | (6,675,436) |
| 20. Totals (Lines 10 to 19) | 2,075,428,069 | (62,100) | (137,783) | 0 | 0 | 207,433,824 | 0 | 0 | 0 | 1 | 1,819,519,812 | 0 | 48,674,315 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 225,385,016 | | 14,006 | | 1,814,209 | 30,681,996 | | | | | 167,528,268 | 99,682 | 25,246,855 |
| 22. Commissions and expense allowances on reinsurance assumed | 1,896,896 | | | | | | | | | (21) | | | 1,896,917 |
| 23. General insurance expenses | 451,857,550 | | 69,318 | | 1,024,995 | 52,449,572 | | | | | 366,293,673 | | 32,019,992 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 74,332,992 | | 8,921 | | 193,784 | 6,135,670 | | | | | 64,188,809 | 130,112 | 3,675,696 |
| 25. Increase in loading on deferred and uncollected premiums | 20,355 | | | | | | | | | | | | 20,355 |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | 0 | | | | | | | | | | | | |
| 27. Aggregate write-ins for deductions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Totals (Lines 20 to 27) | 2,828,920,878 | (62,100) | (45,538) | 0 | 3,032,988 | 296,701,062 | 0 | 0 | 0 | (20) | 2,417,530,562 | 229,794 | 111,534,130 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 104,405,506 | 62,100 | 1,380,297 | 0 | (3,018,885) | (10,528,951) | 0 | 0 | 0 | (1) | 114,803,926 | (127,832) | 1,834,852 |
| 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) | 104,405,506 | 62,100 | 1,380,297 | 0 | (3,018,885) | (10,528,951) | 0 | 0 | 0 | (1) | 114,803,926 | (127,832) | 1,834,852 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | (14,446,167) | | | | | | | | | | | | (14,446,167) |
| 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) | 118,851,673 | 62,100 | 1,380,297 | 0 | (3,018,885) | (10,528,951) | 0 | 0 | 0 | (1) | 114,803,926 | (127,832) | 16,281,019 |
| 34. Policies/certificates in force end of year | 25,560 | | | | | 6,059 | | | | | 19,501 | | |

**DETAILS OF WRITE-INS**

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 08.301. Variable account asset management and service fees | (96,577) | | | | | | | | | | (96,577) | | |
| 08.302. Surrender charges | 13 | | | | | | | | | | | | 13 |
| 08.303. Other Income | 66,616,980 | | | | | 87,712 | | | | | 66,504,604 | | 24,664 |
| 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) | 66,520,416 | 0 | 0 | 0 | 0 | 87,712 | 0 | 0 | 0 | 0 | 66,408,027 | 0 | 24,677 |
| 2701. | 0 | | | | | | | | | | | | |
| 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) | 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

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

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life with Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (b) (N/A Fraternal) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | | | | |
| 1. Reserve December 31, prior year | 41,086,897,502 | 8,708,186 | 1,882,021,742 | 118,866,003 | 1,513,215,917 | 13,147,867,374 | 18,994,585,330 | | 5,421,632,950 | | | |
| 2. Tabular net premiums or considerations | 5,389,097,885 | (5) | 129,836,821 | 330,188,116 | 658,965,020 | 2,071,232,499 | 1,689,473,407 | | 509,402,027 | | | |
| 3. Present value of disability claims incurred | 20,591,816 | | | | | 20,591,816 | | | | | | |
| 4. Tabular interest | 1,693,725,544 | 264,599 | 81,392,006 | 5,946,893 | 74,765,818 | 484,849,640 | 833,937,788 | | 212,568,800 | | | |
| 5. Tabular less actual reserve released | 61,426,812 | | 3,872,439 | 1,530,590 | | 56,023,783 | | | | | | |
| 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 | 18,896,424 | XXX | | 8,137,686 | | 1,568,656 | 9,190,082 | | | XXX | | |
| 7. Other increases (net) | 305,998,580 | | | | | 305,998,580 | | | | | | |
| 8. Totals (Lines 1 to 7) | 48,576,634,563 | 8,972,780 | 2,097,123,008 | 464,669,288 | 2,246,946,755 | 16,088,132,348 | 21,527,186,607 | 0 | 6,143,603,777 | 0 | 0 | 0 |
| 9. Tabular cost | 3,648,812,812 | 380,178 | 155,841,816 | 275,981,020 | 183,879,912 | 1,251,717,136 | 1,491,042,509 | | 289,970,241 | | | |
| 10. Reserves released by death | 642,303,070 | 116,638 | 89,280,415 | 818,665 | 4,150,733 | 323,132,285 | 151,863,975 | | 72,940,359 | | | |
| 11. Reserves released by other terminations (net) | 744,747,852 | 59,044 | 42,861,066 | 21,043,862 | 138,917,700 | 310,541,915 | 130,412,635 | | 100,911,630 | | | |
| 12. Annuity, supplementary contract, and disability payments involving life contingencies | 55,794,220 | | 1,913,073 | 961,663 | 66,168 | 52,537,141 | 316,175 | | | | | |
| 13. Net transfers to or (from) Separate Accounts | (385,046,794) | | | | | | | | (385,046,794) | | | |
| 14. Total deductions (Lines 9 to 13) | 4,706,611,160 | 555,860 | 289,896,370 | 298,805,210 | 327,014,513 | 1,937,928,477 | 1,773,635,294 | 0 | 78,775,436 | 0 | 0 | 0 |
| 15. Reserve December 31, current 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 | 0 | 6,064,828,341 | 0 | 0 | 0 |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | | | | |
| 16. CSA ending balance December 31, current year | 31,382,959,401 | | 1,415,483,191 | 10,058,472 | 1,686,143,610 | 14,782,939,231 | 8,665,162,020 | | 4,823,172,877 | | | |
| 17. Amount available for policy loans based upon Line 16 CSV | 28,815,859,113 | | 1,273,934,872 | 9,052,625 | 1,517,529,249 | 13,875,840,959 | 7,798,645,818 | | 4,340,855,590 | | | |

(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<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Variable Life | 5<br>Universal Life | 6<br>Variable Universal Life | 7<br>Credit Life (b) | 8<br>Other Group Life | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)**<br>(Net of Reinsurance Ceded) | | | | | | | | | |
| 1. Reserve December 31, prior year | 446,075,440 | | 445,774,465 | | | 300,975 | | | |
| 2. Tabular net premiums or considerations | 554,562,805 | | 554,552,342 | | | 10,463 | | | |
| 3. Present value of disability claims incurred | 40,488,076 | | 40,488,076 | | | | | | |
| 4. Tabular interest | (81,698,968) | | (81,711,922) | | | 12,954 | | | |
| 5. Tabular less actual reserve released | (100,638,643) | | (100,638,643) | | | | | | |
| 6. Increase in reserve on account of change in valuation basis | 0 | | | | | | | | |
| 7. Other increases (net) | 146,931,149 | | 146,931,149 | | | | | | |
| 8. Totals (Lines 1 to 7) | 1,005,719,859 | 0 | 1,005,395,467 | 0 | 0 | 324,392 | 0 | 0 | 0 |
| 9. Tabular cost | 458,400,780 | | 458,371,524 | | | 29,256 | | | |
| 10. Reserves released by death | 25,262,247 | | 25,257,067 | | | 5,180 | | | |
| 11. Reserves released by other terminations (net) | 56,008,430 | | 55,999,905 | | | 8,525 | | | |
| 12. Annuity, supplementary contract, and disability payments involving life contingencies | 2,427,448 | | 2,427,337 | | | 111 | | | |
| 13. Net transfers to or (from) Separate Accounts | 0 | | | | | | | | |
| 14. Total deductions (Lines 9 to 13) | 542,098,905 | 0 | 542,055,833 | 0 | 0 | 43,072 | 0 | 0 | 0 |
| 15. Reserve December 31, current year | 463,620,954 | 0 | 463,339,634 | 0 | 0 | 281,320 | 0 | 0 | 0 |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | |
| 16. CSA ending balance December 31, current year | 214,796 | | | | | 214,796 | | | |
| 17. Amount available for policy loans based upon Line 16 CSV | 107,393 | | | | | 107,393 | | | |

(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 | 26,564,514,561 | 4,408,464,858 | 12,736,806,552 | 6,547,638,223 | 731,563,165 | 2,139,379,484 | 662,279 |
| 2. Tabular net premiums or considerations | 5,830,992,875 | 542,885,706 | 3,200,337,375 | 1,492,435,039 | 102,773,155 | 492,561,600 | |
| 3. Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. Tabular interest | 1,201,170,769 | 137,097,512 | 735,486,204 | 220,835,590 | 21,070,488 | 86,680,975 | |
| 5. Tabular less actual reserve released | (13,213,544) | | | | (6,360) | (13,207,184) | |
| 6. Increase in reserve on account of change in valuation basis | 0 | | | | | | |
| 7. Other increases (net) | (220,756,385) | 14,686,477 | (214,362,484) | (20,995,554) | (84,824) | | |
| 8. Totals (Lines 1 to 7) | 33,362,708,276 | 5,103,134,553 | 16,458,267,647 | 8,239,913,298 | 855,315,624 | 2,705,414,875 | 662,279 |
| 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 | 2,966,873,412 | 531,318,393 | 1,591,435,650 | 562,031,458 | 62,730,579 | 219,357,332 | |
| 13. Net transfers to or (from) Separate Accounts | 1,621,770,545 | | | 1,527,403,058 | 94,367,487 | | |
| 14. Total deductions (Lines 9 to 13) | 4,588,643,957 | 531,318,393 | 1,591,435,650 | 2,089,434,516 | 157,098,066 | 219,357,332 | 0 |
| 15. Reserve December 31, current 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 |
| **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. CSV ending balance, December 31, current year | 25,879,310,644 | 4,514,675,796 | 14,539,770,791 | 6,128,607,276 | 696,256,781 | | |
| 17. Amount available for policy loans based upon Line 16 CSV | 12,939,655,323 | 2,257,337,898 | 7,269,885,396 | 3,064,303,638 | 348,128,391 | | |

(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 | 12,968,436,303 | 8,662,754,427 | 974,244,040 | 67,437,220 | 1,971,343,404 | 1,292,657,212 | |
| 2. Tabular net premiums or considerations | 1,726,325,811 | 1,554,156,578 | 7,220,583 | 1,398,930 | 116,283,768 | 47,265,952 | |
| 3. Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. Tabular interest | 414,226,566 | 234,499,745 | 30,244,723 | 2,027,193 | 65,148,999 | 82,305,906 | |
| 5. Tabular less actual reserve released | (401,005) | | | | | (401,005) | |
| 6. Increase in reserve on account of change in valuation basis | 0 | | | | | | |
| 7. Other increases (net) | 3,769,265 | (13,704,083) | 16,296,199 | (1,344) | 1,178,493 | | |
| 8. Totals (Lines 1 to 7) | 15,112,356,940 | 10,437,706,667 | 1,028,005,545 | 70,861,999 | 2,153,954,664 | 1,421,828,065 | 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 | 1,710,450,914 | 1,079,089,184 | 119,084,594 | 2,145,428 | 306,568,317 | 203,563,391 | |
| 13. Net transfers to or (from) Separate Accounts | (282,235,467) | (224,239,129) | | (630,747) | (56,063,674) | (1,301,917) | |
| 14. Total deductions (Lines 9 to 13) | 1,428,215,447 | 854,850,055 | 119,084,594 | 1,514,681 | 250,504,643 | 202,261,474 | 0 |
| 15. Reserve December 31, current year | 13,684,141,493 | 9,582,856,612 | 908,920,951 | 69,347,318 | 1,903,450,021 | 1,219,566,591 | 0 |
| **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. CSV ending balance, December 31, current year | 12,422,791,614 | 9,561,352,118 | 895,453,168 | 1,164,522,820 | 801,463,508 | | |
| 17. Amount available for policy loans based upon Line 16 CSV | 6,211,395,807 | 4,780,676,059 | 447,726,584 | 582,261,410 | 400,731,754 | | |

(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<br>Collected<br>During Year | 2<br>Earned<br>During Year |
|---|---|---|---|
| 1. | U.S. government bonds | (a) 26,432,457 | 26,233,448 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 3,587,213,991 | 3,593,386,272 |
| 1.3 | Bonds of affiliates | (a) 21,114,804 | 21,096,402 |
| 2.1 | Preferred stocks (unaffiliated) | (b) 14,071,070 | 13,916,980 |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 9,969,903 | 9,969,903 |
| 2.21 | Common stocks of affiliates | 448,100,000 | 456,500,000 |
| 3. | Mortgage loans | (c) 533,369,332 | 538,552,576 |
| 4. | Real estate | (d) 3,300,687 | 3,300,687 |
| 5. | Contract loans | 106,428,477 | 108,427,203 |
| 6. | Cash, cash equivalents and short-term investments | (e) 40,679,674 | 39,694,397 |
| 7. | Derivative instruments | (f) 31,485,066 | 30,807,777 |
| 8. | Other invested assets | 152,706,525 | 152,999,523 |
| 9. | Aggregate write-ins for investment income | 9,306,441 | 9,330,804 |
| 10. | Total gross investment income | 4,984,178,427 | 5,004,215,972 |
| 11. | Investment expenses | | (g) 152,581,300 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 552,505 |
| 13. | Interest expense | | (h) 201,389,690 |
| 14. | Depreciation on real estate and other invested assets | | (i) 2,726,887 |
| 15. | Aggregate write-ins for deductions from investment income | | 179,635,472 |
| 16. | Total deductions (Lines 11 through 15) | | 536,885,854 |
| 17. | Net investment income (Line 10 minus Line 16) | | 4,467,330,118 |

**DETAILS OF WRITE-INS**

| | | | |
|---|---|---|---|
| 0901. | Miscellaneous | 9,227,907 | 9,252,270 |
| 0902. | Interest on policy liens | 78,534 | 78,534 |
| 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) | 9,306,441 | 9,330,804 |
| 1501. | Interest paid on funds withheld | | 179,635,472 |
| 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) | | 179,635,472 |

(a) Includes $.....87,767,973 accrual of discount less $.....67,964,382 amortization of premium and less $.....40,307,322 paid for accrued interest on purchases.
(b) Includes $.....625,690 accrual of discount less $.....66,304 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....12,496 accrual of discount less $.....6,817 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....3,034,974 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....62,205 accrual of discount less $.....4,958 amortization of premium and less $.....174,033 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....91,149,286 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....2,726,887 depreciation on real estate and $.....0 depreciation on other invested assets.

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized<br>Gain (Loss)<br>on Sales<br>or Maturity | 2<br>Other<br>Realized<br>Adjustments | 3<br>Total Realized<br>Capital Gain (Loss)<br>(Columns 1 + 2) | 4<br>Change in<br>Unrealized<br>Capital Gain (Loss) | 5<br>Change in<br>Unrealized<br>Foreign Exchange<br>Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. government bonds | (300,597) | | (300,597) | | |
| 1.1 | Bonds exempt from U.S. tax | | | 0 | | |
| 1.2 | Other bonds (unaffiliated) | 47,222,097 | (19,839,734) | 27,382,363 | (2,222,046) | 45,164,389 |
| 1.3 | Bonds of affiliates | | | 0 | | |
| 2.1 | Preferred stocks (unaffiliated) | (636,520) | (10,959,944) | (11,596,464) | (18,902) | |
| 2.11 | Preferred stocks of affiliates | | | 0 | | |
| 2.2 | Common stocks (unaffiliated) | 57,380 | (80,761) | (23,381) | 5,344,495 | 52,596 |
| 2.21 | Common stocks of affiliates | | | 0 | (233,485,729) | |
| 3. | Mortgage loans | | | 0 | | |
| 4. | Real estate | | | 0 | | |
| 5. | Contract loans | | | 0 | | |
| 6. | Cash, cash equivalents and short-term investments | | | 0 | | |
| 7. | Derivative instruments | 28,301,571 | | 28,301,571 | 669,259,062 | (50,684,749) |
| 8. | Other invested assets | 404,080 | (471,667) | (67,587) | (68,905,909) | 1,154,771 |
| 9. | Aggregate write-ins for capital gains (losses) | 7,158 | (114) | 7,044 | 0 | 0 |
| 10. | Total capital gains (losses) | 75,055,169 | (31,352,220) | 43,702,949 | 369,970,971 | (4,312,993) |

**DETAILS OF WRITE-INS**

| | | | | | | |
|---|---|---|---|---|---|---|
| 0901. | Miscellaneous | 7,158 | | 7,158 | | |
| 0902. | Foreign exchange | | (114) | (114) | | |
| 0903. | | | | 0 | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9 above) | 7,158 | (114) | 7,044 | 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 | (13,270,339) | | 41,258 | (13,311,597) | | | | | | | | |
| 2. Deferred and accrued | 4,193,815 | | 4,193,815 | | | | | | | | | |
| 3. Deferred, accrued and uncollected: | | | | | | | | | | | | |
| 3.1 Direct | 1,433,086 | | 4,221,314 | (2,788,228) | | | | | | | | |
| 3.2 Reinsurance assumed | (9,596,058) | | 19,977 | (9,616,035) | | | | | | | | |
| 3.3 Reinsurance ceded | 913,551 | | 6,217 | 907,334 | | | | | | | | |
| 3.4 Net (Line 1 + Line 2) | (9,076,524) | 0 | 4,235,073 | (13,311,597) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Advance | 182,135 | | 182,135 | | | | | | | | | |
| 5. Line 3.4 - Line 4 | (9,258,659) | 0 | 4,052,938 | (13,311,597) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Collected during year: | | | | | | | | | | | | |
| 6.1 Direct | 15,757,004,192 | | 2,240,184,914 | 13,516,819,278 | | | | | | | | |
| 6.2 Reinsurance assumed | 332,069,309 | | 136,245 | 331,933,064 | | | | | | | | |
| 6.3 Reinsurance ceded | 904,524,564 | | 152,722,194 | 751,802,370 | | | | | | | | |
| 6.4 Net | 15,184,548,937 | 0 | 2,087,598,965 | 13,096,949,972 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Line 5 + Line 6.4 | 15,175,290,278 | 0 | 2,091,651,903 | 13,083,638,375 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Prior year (uncollected + deferred and accrued - advance) | (8,554,883) | | 1,701,346 | (10,256,229) | | | | | | | | |
| 9. First year premiums and considerations: | | | | | | | | | | | | |
| 9.1 Direct | 15,762,030,638 | | 2,242,521,763 | 13,519,508,875 | | | | | | | | |
| 9.2 Reinsurance assumed | 325,023,047 | | 153,564 | 324,869,483 | | | | | | | | |
| 9.3 Reinsurance ceded | 903,208,522 | | 152,724,768 | 750,483,754 | | | | | | | | |
| 9.4 Net (Line 7 - Line 8) | 15,183,845,161 | 0 | 2,089,950,557 | 13,093,894,604 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **SINGLE** | | | | | | | | | | | | |
| 10. Single premiums and considerations: | | | | | | | | | | | | |
| 10.1 Direct | 1,141,110,447 | | 1,137,187,223 | 3,923,224 | | | | | | | | |
| 10.2 Reinsurance assumed | 44,853,502 | | 44,853,502 | | | | | | | | | |
| 10.3 Reinsurance ceded | 3,317 | | 3,317 | | | | | | | | | |
| 10.4 Net | 1,185,960,632 | 0 | 1,182,037,408 | 3,923,224 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **RENEWAL** | | | | | | | | | | | | |
| 11. Uncollected | 58,739,104 | | 1,106,623 | (127,916,667) | | 74,821,675 | (112,960) | 110,803,760 | | 36,673 | | |
| 12. Deferred and accrued | 141,797,698 | | 124,401,918 | 165,258 | | (1,730,439) | | 18,960,961 | | | | |
| 13. Deferred, accrued and uncollected: | | | | | | | | | | | | |
| 13.1 Direct | 234,649,482 | | 139,491,273 | | | 33,073,295 | | 61,600,128 | | 484,786 | | |
| 13.2 Reinsurance assumed | 353,895,828 | | 230,114,787 | 4,795,403 | | 44,662,372 | | 71,113,009 | | 3,210,257 | | |
| 13.3 Reinsurance ceded | 388,008,510 | | 244,097,519 | 132,546,812 | | 4,644,431 | 112,960 | 2,948,416 | | 3,658,372 | | |
| 13.4 Net (Line 11 + Line 12) | 200,536,802 | 0 | 125,508,541 | (127,751,409) | 0 | 73,091,236 | (112,960) | 129,764,721 | 0 | 36,673 | 0 | 0 |
| 14. Advance | 14,134,102 | | 3,924,267 | | | 2,913,355 | | 7,242,882 | | 53,598 | | |
| 15. Line 13.4 - Line 14 | 186,402,700 | 0 | 121,584,274 | (127,751,409) | 0 | 70,177,881 | (112,960) | 122,521,839 | 0 | (16,925) | 0 | 0 |
| 16. Collected during year: | | | | | | | | | | | | |
| 16.1 Direct | 10,672,851,959 | (6) | 4,117,207,419 | 966,574,772 | | 686,945,429 | 3,558,423,988 | 1,326,056,503 | | 17,643,854 | | |
| 16.2 Reinsurance assumed | 3,063,736,637 | | 1,073,205,621 | 38,283,076 | | 644,695,196 | 745,257 | 1,286,428,315 | | 20,379,172 | | |
| 16.3 Reinsurance ceded | 4,602,211,817 | | 3,060,260,197 | 971,748,829 | | 519,595,565 | 64,245 | 15,684,768 | | 34,858,213 | | |
| 16.4 Net | 9,134,376,779 | (6) | 2,130,152,843 | 33,109,019 | 0 | 812,045,060 | 3,559,105,000 | 2,596,800,050 | 0 | 3,164,813 | 0 | 0 |
| 17. Line 15 + Line 16.4 | 9,320,779,479 | (6) | 2,251,737,117 | (94,642,390) | 0 | 882,222,941 | 3,558,992,040 | 2,719,321,889 | 0 | 3,147,888 | 0 | 0 |
| 18. Prior year (uncollected + deferred and accrued - advance) | 141,408,925 | | 174,633,919 | (104,133,638) | | 27,931,283 | (105,350) | 43,077,323 | | 5,388 | | |
| 19. Renewal premiums and considerations: | | | | | | | | | | | | |
| 19.1 Direct | 10,678,095,293 | (6) | 4,112,203,428 | 966,574,772 | | 690,692,050 | 3,558,423,988 | 1,332,612,817 | | 17,588,244 | | |
| 19.2 Reinsurance assumed | 3,086,660,204 | | 982,102,811 | 39,915,391 | | 683,917,984 | 745,257 | 1,360,977,454 | (42) | 19,001,349 | | |
| 19.3 Reinsurance ceded | 4,585,384,943 | | 3,017,203,042 | 996,998,915 | | 520,318,376 | 71,855 | 17,345,705 | (42) | 33,447,092 | | |
| 19.4 Net (Line 17 - Line 18) | 9,179,370,554 | (6) | 2,077,103,198 | 9,491,248 | 0 | 854,291,658 | 3,559,097,390 | 2,676,244,566 | 0 | 3,142,500 | 0 | 0 |
| **TOTAL** | | | | | | | | | | | | |
| 20. Total premiums and annuity considerations: | | | | | | | | | | | | |
| 20.1 Direct | 27,581,236,378 | (6) | 7,491,912,414 | 14,490,006,871 | 0 | 690,692,050 | 3,558,423,988 | 1,332,612,817 | 0 | 17,588,244 | 0 | 0 |
| 20.2 Reinsurance assumed | 3,456,536,753 | 0 | 1,027,109,877 | 364,784,874 | 0 | 683,917,984 | 745,257 | 1,360,977,454 | (42) | 19,001,349 | 0 | 0 |
| 20.3 Reinsurance ceded | 5,488,596,782 | 0 | 3,169,931,127 | 1,747,482,669 | 0 | 520,318,376 | 71,855 | 17,345,705 | (42) | 33,447,092 | 0 | 0 |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 25,549,176,347 | (6) | 5,349,091,163 | 13,107,309,076 | 0 | 854,291,658 | 3,559,097,390 | 2,676,244,566 | 0 | 3,142,500 | 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 | |
| | 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) |
| **POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)** | | | | | | | | | | | | |
| 21. To pay renewal premiums | 5,625,451 | | 5,625,451 | | | | | | | | | |
| 22. All other | 20,550,102 | | 20,541,920 | 8,182 | | | | | | | | |
| **REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED** | | | | | | | | | | | | |
| 23. First year (other than single): | | | | | | | | | | | | |
| 23.1 Reinsurance ceded | 184,959,832 | | 141,015,970 | 43,943,862 | | | | | | | | |
| 23.2 Reinsurance assumed | 7,036,319 | | (1,471,512) | 8,507,831 | | | | | | | | |
| 23.3 Net ceded less assumed | 177,923,513 | 0 | 142,487,482 | 35,436,031 | 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 | 157,658,331 | | 142,595,744 | 11,576,907 | | 508,008 | 13,422 | (832,734) | (21) | 3,148,452 | 648,553 | |
| 25.2 Reinsurance assumed | 110,207,061 | | 92,323,853 | 15,086,917 | | 886,527 | 12,868 | 39,742 | (21) | 1,857,175 | | |
| 25.3 Net ceded less assumed | 47,451,270 | 0 | 50,271,891 | (3,510,010) | 0 | (378,519) | 554 | (872,476) | 0 | 1,291,277 | 648,553 | 0 |
| 26. Totals: | | | | | | | | | | | | |
| 26.1 Reinsurance ceded (Page 6, Line 6) | 342,618,163 | 0 | 283,611,714 | 55,520,769 | 0 | 508,008 | 13,422 | (832,734) | (21) | 3,148,452 | 648,553 | 0 |
| 26.2 Reinsurance assumed (Page 6, Line 22) | 117,243,380 | 0 | 90,852,341 | 23,594,748 | 0 | 886,527 | 12,868 | 39,742 | (21) | 1,857,175 | 0 | 0 |
| 26.3 Net ceded less assumed | 225,374,783 | 0 | 192,759,373 | 31,926,021 | 0 | (378,519) | 554 | (872,476) | 0 | 1,291,277 | 648,553 | 0 |
| **COMMISSIONS INCURRED (direct business only)** | | | | | | | | | | | | |
| 27. First year (other than single) | 1,668,632,512 | | 841,055,142 | 578,767,446 | | 110,182,700 | 6,106,692 | 137,194,690 | | 888 | (4,675,046) | |
| 28. Single | 3,343,368 | | | 1,753,463 | | | 1,589,905 | | | | | |
| 29. Renewal | 879,613,162 | | 118,148,526 | 604,821,733 | | 18,693,987 | 44,198,144 | 87,515,953 | | 673,485 | 5,561,334 | |
| 30. Deposit-type contract funds | 0 | | | | | | | | | | | |
| 31. Totals (to agree with Page 6, Line 21) | 2,551,589,042 | 0 | 959,203,668 | 1,185,342,642 | 0 | 128,876,687 | 51,894,741 | 224,710,643 | 0 | 674,373 | 886,288 | 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 | 25,478,550 | 77,440 | 16,342,034 | 8,989 | 2,622,177 | | 44,529,190 |
| 2. | Salaries and wages | 804,827,105 | 8,899,407 | 304,720,375 | | 72,847,763 | | 1,191,294,650 |
| 3.11 | Contributions for benefit plans for employees | 124,601,316 | 1,788,422 | 53,609,832 | | 11,210,320 | | 191,209,890 |
| 3.12 | Contributions for benefit plans for agents | 8,612,670 | 125 | 22,152 | | 199,002 | | 8,833,949 |
| 3.21 | Payments to employees under non-funded benefit plans | 17,445,368 | | 1,647,473 | | | | 19,092,841 |
| 3.22 | Payments to agents under non-funded benefit plans | | | | | | | 0 |
| 3.31 | Other employee welfare | 7,446,742 | 9,842 | 1,798,570 | | 580,118 | | 9,835,272 |
| 3.32 | Other agent welfare | | | | | | | 0 |
| 4.1 | Legal fees and expenses | 23,779,410 | 1,024 | 504,363 | | 1,469,388 | | 25,754,185 |
| 4.2 | Medical examination fees | 17,454,102 | 3,388,759 | 30,758,421 | | 3,104,313 | | 54,705,595 |
| 4.3 | Inspection report fees | 150,049 | 10,760 | 65,847 | | 13,635 | | 240,291 |
| 4.4 | Fees of public accountants and consulting actuaries | 10,280,118 | 442 | 1,197,281 | | 884,586 | | 12,362,427 |
| 4.5 | Expense of investigation and settlement of policy claims | 202,909 | 3,878,494 | 717,189 | | 414,120 | | 5,212,712 |
| 5.1 | Traveling expenses | 33,264,069 | 24,910 | 8,209,667 | | 2,560,342 | | 44,058,988 |
| 5.2 | Advertising | 26,929,148 | 2,417 | 1,862,216 | | 1,732,223 | | 30,526,004 |
| 5.3 | Postage, express, telegraph and telephone | 27,890,560 | 669,383 | 7,047,704 | 18 | 2,152,494 | | 37,760,159 |
| 5.4 | Printing and stationery | 23,326,924 | 98,483 | 2,344,083 | | 1,550,699 | | 27,320,189 |
| 5.5 | Cost or depreciation of furniture and equipment | 9,392,743 | 8,629 | 3,778,957 | (18,238) | 791,826 | | 13,953,917 |
| 5.6 | Rental of equipment | 80,672,109 | 3,003 | 1,712,702 | | 4,959,641 | | 87,347,455 |
| 5.7 | Cost or depreciation of EDP equipment and software | 51,379,990 | 5,418 | 16,488,545 | (2,365,142) | 14,387,909 | | 79,896,720 |
| 6.1 | Books and periodicals | 181,815 | 241 | 22,258 | | 12,291 | | 216,605 |
| 6.2 | Bureau and association fees | 4,472,987 | 3,968 | 785,621 | | 332,263 | | 5,594,839 |
| 6.3 | Insurance, except on real estate | 5,184,780 | 229 | 859,498 | | 363,635 | | 6,408,142 |
| 6.4 | Miscellaneous losses | (1,267,282) | | 2,830,488 | | (72,792) | | 1,490,414 |
| 6.5 | Collection and bank service charges | 2,869,678 | 119 | 231,577 | | 236,365 | | 3,337,739 |
| 6.6 | Sundry general expenses | (4,300,611) | (37) | (4,154,744) | | (1,531,487) | | (9,986,879) |
| 6.7 | Group service and administration fees | 2,473,449 | 10,530,279 | (61,477,710) | | 3,137,543 | | (45,336,439) |
| 6.8 | Reimbursements by uninsured plans | | | | | | | 0 |
| 7.1 | Agency expense allowance | (4,324,014) | | | | | | (4,324,014) |
| 7.2 | Agents' balances charged off (less $.....0 recovered) | 2,226,780 | 86 | 38,949 | | 136,341 | | 2,402,156 |
| 7.3 | Agency conferences other than local meetings | 18,220,823 | 791 | 2,668,983 | | 1,257,512 | | 22,148,109 |
| 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 | 10,268,180 | 529 | 531,634 | | 691,698 | | 11,492,041 |
| 9.2 | Investment expenses not included elsewhere | 1,049,568 | 32 | 29,453 | | 9,989,496 | | 11,068,549 |
| 9.3 | Aggregate write-ins for expenses | 384,254,493 | 30,310 | 27,230,626 | 14,747,979 | 16,547,877 | 0 | 442,811,285 |
| 10. | General expenses Incurred | 1,714,444,528 | 29,433,505 | 422,424,044 | 12,373,606 | 152,581,298 | (b) 0 | (a) 2,331,256,981 |
| 11. | General expenses unpaid December 31, prior year | 617,167,008 | 10,241,609 | 148,422,484 | | 50,462,486 | | 826,293,587 |
| 12. | General expenses unpaid December 31, current year | 674,506,430 | 11,496,920 | 165,001,588 | | 59,599,251 | | 910,604,189 |
| 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) | 1,657,105,105 | 28,178,194 | 405,844,940 | 12,373,606 | 143,444,533 | 0 | 2,246,946,378 |
| | **DETAILS OF WRITE-INS** | | | | | | | |
| 09.301. | Acquisition and integration expenses | 115,453,098 | | | 14,747,979 | | | 130,201,077 |
| 09.302. | Temporary help expense | 97,312,786 | 15,112 | 14,739,529 | | 7,273,636 | | 119,341,063 |
| 09.303. | Consulting | 58,446,704 | 2,555 | 8,359,353 | | 4,721,380 | | 71,529,992 |
| 09.398. | Summary of remaining write-ins for Line 9.3 from overflow page | 113,041,905 | 12,643 | 4,131,744 | 0 | 4,552,861 | 0 | 121,739,153 |
| 09.399. | Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above) | 384,254,493 | 30,310 | 27,230,626 | 14,747,979 | 16,547,877 | 0 | 442,811,285 |

(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 Life | 2 Accident and Health | 3 All Other Lines of Business | Investment | Fraternal | Total |
| 1. | Real estate taxes | 3,010,021 | 689,460 | | 93,036 | | 3,792,517 |
| 2. | State insurance department licenses and fees | 15,974,085 | 3,044,656 | | 431 | | 19,019,172 |
| 3. | State taxes on premiums | 152,149,841 | 48,879,581 | | | | 201,029,422 |
| 4. | Other state taxes, including $.....0 for employee benefits | 841,604 | 1,334,317 | | 4,858 | | 2,180,779 |
| 5. | U.S. Social Security taxes | 53,064,113 | 20,420,403 | | 453,526 | | 73,938,042 |
| 6. | All other taxes | 14,690,607 | (35,425) | | 654 | | 14,655,836 |
| 7. | Taxes, licenses and fees incurred | 239,730,271 | 74,332,992 | 0 | 552,505 | 0 | 314,615,768 |
| 8. | Taxes, licenses and fees unpaid December 31, prior year | 38,083,986 | 13,009,772 | | 130,056 | | 51,223,814 |
| 9. | Taxes, licenses and fees unpaid December 31, current year | 39,318,963 | 12,191,602 | | 90,618 | | 51,601,183 |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 238,495,294 | 75,151,162 | 0 | 591,943 | 0 | 314,238,399 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | | 1 Life | 2 Accident and Health |
|---|---|---|---|
| 1. | Applied to pay renewal premiums | 5,625,451 | |
| 2. | Applied to shorten the endowment or premium-paying period | | |
| 3. | Applied to provide paid-up additions | 20,550,102 | |
| 4. | Applied to provide paid-up annuities | | |
| 5. | Total Lines 1 through 4 | 26,175,553 | 0 |
| 6. | Paid-in cash | 1,616,607 | |
| 7. | Left on deposit | 5,605,322 | |
| 8. | Aggregate write-ins for dividend or refund options | 771,409 | 0 |
| 9. | Total Lines 5 through 8 | 34,168,891 | 0 |
| 10. | Amount due and unpaid | 392,828 | |
| 11. | Provision for dividends or refunds payable in the following calendar year | 35,164,510 | |
| 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 | 35,557,337 | 0 |
| 16. | Total from prior year | 38,161,632 | |
| 17. | Total dividends or refunds (Lines 9 + 15 - 16) | 31,564,596 | 0 |
| | **DETAILS OF WRITE-INS** | | |
| 0801. | Dividends on policy loans | 738,200 | |
| 0802. | Reimbursed on reinsurance ceded | 33,210 | |
| 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) | 771,409 | 0 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| **Life Insurance:** | | | | | |
| 0100001. 1941 CSO 130% 3% CRVM CRF 50-62 | 21,228 | | 21,228 | | |
| 0100002. 1941 CSO 130% ANB 2.5% NLP CNF 46-67 | 9,689 | | 9,689 | | |
| 0100003. 1941 CSO 130% ANB 3% NLP CRF 57 | 18 | | 18 | | |
| 0100004. 1941 CSO 2.5% CRVM CNF 43-68 | 2,656,427 | | 2,656,427 | | |
| 0100005. 1941 CSO 2.5% CRVM CRF 54-59 | 1,703,395 | | 1,703,395 | | |
| 0100006. 1941 CSO 2.5% NLP CNF 30-80 | 9,292,535 | | 9,292,535 | | |
| 0100007. 1941 CSO 2.5% NLP CRF 51-62 | 3,003,157 | | 3,003,157 | | |
| 0100008. 1941 CSO 3% CRVM CNF 60-62 | 1,517,915 | | 1,517,915 | | |
| 0100009. 1941 CSO 3% CRVM CRF 47-67 | 11,363,140 | | 11,363,140 | | |
| 0100010. 1941 CSO 3% NLP CNF 48-74 | 11,018,997 | | 11,018,997 | | |
| 0100011. 1941 CSO 3% NLP CRF 48-66 | 21,679,916 | | 21,679,916 | | |
| 0100012. 1941 CSO 3.5% CRVM CRF 54-63 | 12,157 | | 12,157 | | |
| 0100013. 1941 CSO 3.5% NLP | 447,884 | | 447,884 | | |
| 0100014. 1941 CSO 3.5% NLP CRF 60-79 | 34,520 | | 34,520 | | |
| 0100015. 1941 CSO ANB 2.25% CRVM CNF 48-58 | 2,077,444 | | 2,077,444 | | |
| 0100016. 1941 CSO ANB 2.25% NLP CNF 48-57 | 2,411,265 | | 2,411,265 | | |
| 0100017. 1941 CSO ANB 2.5% CRVM CRF 48-62 | 583,027 | | 583,027 | | |
| 0100018. 1941 CSO ANB 2.5% MOD CRF 55-62 | 2,430,826 | | 2,430,826 | | |
| 0100019. 1941 CSO ANB 2.5% NJ CRF 48-62 | 7,075,668 | | 7,075,668 | | |
| 0100020. 1941 CSO ANB 2.5% NLP CNF 48-69 | 7,455,796 | | 7,455,796 | | |
| 0100021. 1941 CSO ANB 2.5% NLP CRF 47-62 | 22,586,428 | | 22,586,428 | | |
| 0100022. 1941 CSO ANB 2.75% NLP CNF 54-57 | 1,045,002 | | 1,045,002 | | |
| 0100023. 1941 CSO ANB 3% CRVM CNF 57-62 | 4,592,925 | | 4,592,925 | | |
| 0100024. 1941 CSO ANB 3% CRVM CRF 49-64 | 4,929,192 | | 4,929,192 | | |
| 0100025. 1941 CSO ANB 3% NLP CNF 43-62 | 1,214,837 | | 1,214,837 | | |
| 0100026. 1941 CSO ANB 3% NLP CRF 48-78 | 2,786,464 | | 2,786,464 | | |
| 0100027. 1941 CSO ANB 3.25% NLP CRF 55-56 | 35,826 | | 35,826 | | |
| 0100028. 1941 CSO ANB 3.5% NLP CRF 58-63 | 152,016 | | 152,016 | | |
| 0100029. 1941 CSSI 3% NLP CNF 48-67 | 332,985 | 332,985 | | | |
| 0100030. 1941 SI 130% ANB 3% NLP CNF 50-67 | 50,948 | 50,948 | | | |
| 0100031. 1941 SI 3% NLP CNF 48-67 | 4,185,122 | 4,185,122 | | | |
| 0100032. 1941 SSI 130% ANB 3% NLP CNF 59-67 | 4,688 | 4,688 | | | |
| 0100033. 1958 CET 2.25% CRVM CRF 56-79 | 32,640 | | 32,640 | | |
| 0100034. 1958 CET 2.5% CRVM CRF 64-67 | 20,101 | | 20,101 | | |
| 0100035. 1958 CET 2.75% CRVM CRF 67-73 | 28,970 | | 28,970 | | |
| 0100036. 1958 CET 3% CRVM CRF 59-80 | 131,357 | | 131,357 | | |
| 0100037. 1958 CET 3.5% CRVM CRF 69-80 | 157,407 | | 157,407 | | |
| 0100038. 1958 CET 4% CRVM CRF 78-88 | 86,372 | | 86,372 | | |
| 0100039. 1958 CET 4.5% CRVM CRF 80-88 | 30,623 | | 30,623 | | |
| 0100040. 1958 CET 5.5% CRVM CRF 80-89 | 294,170 | | 294,170 | | |
| 0100041. 1958 CET ALB 3% NLP CNF 68-80 | 1,673 | | 1,673 | | |
| 0100042. 1958 CET ALB 4% NLP CNF 81-84 | 191 | | 191 | | |
| 0100043. 1958 CET ALB 4.5% NLP CNF 80-86 | 726 | | 726 | | |
| 0100044. 1958 CET ANB 2% NLP CRF 80-81 | 6,706 | | 6,706 | | |
| 0100045. 1958 CET ANB 2.25% NLP CNF 65-78 | 34,644 | | 34,644 | | |
| 0100046. 1958 CET ANB 2.5% NLP CNF 61-80 | 27,653 | | 27,653 | | |
| 0100047. 1958 CET ANB 3% NLP CNF 64-84 | 225,775 | 192,677 | 33,098 | | |
| 0100048. 1958 CET ANB 3% NLP CRF 61-79 | 6,466 | | 6,466 | | |
| 0100049. 1958 CET ANB 3.25% NLP CNF 71-76 | 28,298 | | 28,298 | | |
| 0100050. 1958 CET ANB 3.5% NLP CNF 65-80 | 26,455 | | 26,455 | | |
| 0100051. 1958 CET ANB 3.5% NLP CRF 62-99 | 1,888,074 | | 1,888,074 | | |
| 0100052. 1958 CET ANB 4% NLP CNF 78-83 | 22,212 | | 22,212 | | |
| 0100053. 1958 CET ANB 4% NLP CRF 78-88 | 279,873 | | 279,873 | | |
| 0100054. 1958 CET ANB 4.5% NLP CNF 68-88 | 17,592 | 2,074 | 15,518 | | |
| 0100055. 1958 CET ANB 4.5% NLP CRF 85-87 | 954 | | 954 | | |
| 0100056. 1958 CET ANB 5.5% NLP CRF 83 | 27 | | 27 | | |
| 0100057. 1958 CSO 2.25% CRVM CRF 60-82 | 1,962,506 | | 1,962,506 | | |
| 0100058. 1958 CSO 2.25% NLP CRF 64-82 | 120,050 | | 120,050 | | |
| 0100059. 1958 CSO 2.5% CRVM CNF 62-78 | 190,128 | | 190,128 | | |
| 0100060. 1958 CSO 2.5% CRVM CRF 63-73 | 230,749 | | 230,749 | | |
| 0100061. 1958 CSO 2.5% MOD CNF 61-76 | 137,860 | | 137,860 | | |
| 0100062. 1958 CSO 2.5% NLP CNF 61-84 | 79,985,846 | | 79,985,846 | | |
| 0100063. 1958 CSO 2.5% NLP CRF 63-68 | 40,076 | | 40,076 | | |
| 0100064. 1958 CSO 2.75% CRVM CRF 67-74 | 690,533 | | 690,533 | | |
| 0100065. 1958 CSO 3% CRVM CNF 62-84 | 61,648,370 | | 61,648,370 | | |
| 0100066. 1958 CSO 3% CRVM CRF 51-00 | 2,742,868 | | 2,742,868 | | |
| 0100067. 1958 CSO 3% MOD CNF 70-80 | 142,852 | | 142,852 | | |
| 0100068. 1958 CSO 3% NLP 62-88 | 4,453,337 | | | | 4,453,337 |
| 0100069. 1958 CSO 3% NLP CNF 62-02 | 89,608,825 | | 89,608,825 | | |
| 0100070. 1958 CSO 3% NLP CRF 66-80 | 196,142 | | 72,457 | | 123,685 |
| 0100071. 1958 CSO 3.27% CRVM | 2,135,487 | | | | 2,135,487 |
| 0100072. 1958 CSO 3.5% 13 | 11 | | 11 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100073. 1958 CSO 3.5% CRVM | 1,709,387 | | 1,662,169 | | 47,218 |
| 0100074. 1958 CSO 3.5% CRVM CNF 65-87 | 3,166,311 | | 3,166,311 | | |
| 0100075. 1958 CSO 3.5% CRVM CRF 64-87 | 2,762,988 | | 2,762,988 | | |
| 0100076. 1958 CSO 3.5% NJ CNF 79-82 | 876,780 | | 876,780 | | |
| 0100077. 1958 CSO 3.5% NLP 64-82 | 4,540 | | | | 4,540 |
| 0100078. 1958 CSO 3.5% NLP CNF 64-82 | 24,285,955 | | 24,285,955 | | |
| 0100079. 1958 CSO 3.5% NLP CRF 63-80 | 417,578 | | 417,578 | | |
| 0100080. 1958 CSO 4% 84-12 | 5,016 | | 5,016 | | |
| 0100081. 1958 CSO 4% CRVM | 1,149,077 | | 1,099,181 | | 49,896 |
| 0100082. 1958 CSO 4% CRVM CNF 78-85 | 355,902 | | 355,902 | | |
| 0100083. 1958 CSO 4% CRVM CNF ISL 82-88 | 3,103 | | 3,103 | | |
| 0100084. 1958 CSO 4% CRVM CRF 77-88 | 3,458,286 | | 3,458,286 | | |
| 0100085. 1958 CSO 4% NLP 77-88 | 84,757 | | | | 84,757 |
| 0100086. 1958 CSO 4% NLP CNF 77-09 | 8,882,094 | | 8,882,094 | | |
| 0100087. 1958 CSO 4% NLP CRF 52-16 | 173,026 | | 173,026 | | |
| 0100088. 1958 CSO 4.5% 82-05 | 10,371 | | 10,371 | | |
| 0100089. 1958 CSO 4.5% CRVM 79-88 | 3,509,349 | | 2,828,111 | | 681,238 |
| 0100090. 1958 CSO 4.5% CRVM CNF 72-03 | 81,620,335 | | 81,620,335 | | |
| 0100091. 1958 CSO 4.5% CRVM CNF ISL 81-89 | 38,829,163 | | 38,829,163 | | |
| 0100092. 1958 CSO 4.5% CRVM CRF 75-14 | 21,480,093 | | 21,480,093 | | |
| 0100093. 1958 CSO 4.5% MOD CNF 80-86 | 170,002 | | 170,002 | | |
| 0100094. 1958 CSO 4.5% NLP 80-88 | 365,130 | | | | 365,130 |
| 0100095. 1958 CSO 4.5% NLP CNF 61-90 | 69,478,611 | | 69,386,291 | | 92,320 |
| 0100096. 1958 CSO 4.5% NLP CRF 66-05 | 662,991 | | 662,991 | | |
| 0100097. 1958 CSO 5% 93-94 | 19,525 | | 19,525 | | |
| 0100098. 1958 CSO 5% CRVM CRF 80-94 | 301,355 | | 301,355 | | |
| 0100099. 1958 CSO 5% NLP CRF 92-94 | 26,610 | | 26,610 | | |
| 0100100. 1958 CSO 5.5% 87-92 | 579,269 | | 579,269 | | |
| 0100101. 1958 CSO 5.5% CRVM CRF 80-92 | 2,675,711 | | 2,675,711 | | |
| 0100102. 1958 CSO 5.5% NLP CNF 79-86 | 295,792 | | 295,792 | | |
| 0100103. 1958 CSO 5.5% NLP CRF 87-88 | 1,139 | | 1,139 | | |
| 0100104. 1958 CSO 6% 83-86 | 628,743 | | 628,743 | | |
| 0100105. 1958 CSO 6% CRVM CRF 83-86 | 6,353,658 | | 6,353,658 | | |
| 0100106. 1958 CSO 6% NLP CRF 83-86 | 20,481 | | 20,481 | | |
| 0100107. 1958 CSO ALB 3.5% CRVM CNF 70-87 | 6,027,234 | | 6,027,234 | | |
| 0100108. 1958 CSO ALB 3.5% CRVM CRF 63-74 | 849,050 | | 849,050 | | |
| 0100109. 1958 CSO ALB 3.5% NLP CNF 70-83 | 61,655 | | 61,655 | | |
| 0100110. 1958 CSO ALB 3.5% NLP CRF 74-85 | 442 | | 442 | | |
| 0100111. 1958 CSO ALB 4% CRVM CNF ISL 81-85 | 36,824 | | 36,824 | | |
| 0100112. 1958 CSO ALB 4% CRVM CRF 75-87 | 1,071,261 | | 1,071,261 | | |
| 0100113. 1958 CSO ALB 4% CRVM CRF ISL 83-88 | 112,075,994 | | 112,075,994 | | |
| 0100114. 1958 CSO ALB 4% CV CRF ISL 81-02 | 169,441,614 | | 169,441,614 | | |
| 0100115. 1958 CSO ALB 4% MOD IDB ISL 81-88 | 10,940,258 | | 10,940,258 | | |
| 0100116. 1958 CSO ALB 4% NLP CRF 81-83 | 433,444 | | 433,444 | | |
| 0100117. 1958 CSO ALB 4.5% CRVM CNF 80-88 | 170,983 | | 170,983 | | |
| 0100118. 1958 CSO ALB 4.5% CRVM CRF 80-82 | 428,025 | | 428,025 | | |
| 0100119. 1958 CSO ALB 4.5% NLP | 52,132 | | 52,132 | | |
| 0100120. 1958 CSO ALB 4.5% NLP CNF 81-88 | 710 | | 710 | | |
| 0100121. 1958 CSO ALB 4.5% NLP CRF 82 | 16,108 | | 16,108 | | |
| 0100122. 1958 CSO ALB 5.5% CRVM CRF 87-88 | 6,940 | | 6,940 | | |
| 0100123. 1958 CSO ALB 6% CRVM CRF 83-85 | 83,131 | | 83,131 | | |
| 0100124. 1958 CSO ALB 6% NLP CRF 83 | 9,260 | | 9,260 | | |
| 0100125. 1958 CSO ANB 2% CRVM CRF 75-83 | 162,832 | | 162,832 | | |
| 0100126. 1958 CSO ANB 2% NJ CRF 61-84 | 5,319,525 | | 5,319,525 | | |
| 0100127. 1958 CSO ANB 2% NLP CRF 61-84 | 4,663,011 | | 4,663,011 | | |
| 0100128. 1958 CSO ANB 2.25% CRVM CRF 74-82 | 14,077 | | 14,077 | | |
| 0100129. 1958 CSO ANB 2.25% NLP CNF 62-78 | 15,826,319 | | 15,826,319 | | |
| 0100130. 1958 CSO ANB 2.5% CRVM CNF 69-84 | 2,867,934 | | 2,867,934 | | |
| 0100131. 1958 CSO ANB 2.5% NJ CNF 67-75 | 1,464,669 | | 1,464,669 | | |
| 0100132. 1958 CSO ANB 2.5% NJ CRF 62-79 | 34,003,886 | | 34,003,886 | | |
| 0100133. 1958 CSO ANB 2.5% NLP CNF 62-84 | 27,072,962 | | 27,072,962 | | |
| 0100134. 1958 CSO ANB 2.5% NLP CRF 62-81 | 18,800,800 | | 18,800,800 | | |
| 0100135. 1958 CSO ANB 2.75% CRVM CNF 68-79 | 14,221,083 | | 14,221,083 | | |
| 0100136. 1958 CSO ANB 2.75% NLP CNF 68-79 | 4,285,530 | | 4,285,530 | | |
| 0100137. 1958 CSO ANB 3% CNF ISL 81-88 | 1,060 | | 1,060 | | |
| 0100138. 1958 CSO ANB 3% CRVM CNF 69-78 | 325,828 | | 325,828 | | |
| 0100139. 1958 CSO ANB 3% CRVM CNF ISL 83-89 | 1,005 | | 1,005 | | |
| 0100140. 1958 CSO ANB 3% CRVM CRF 61-93 | 3,978,911 | | 3,978,911 | | |
| 0100141. 1958 CSO ANB 3% NJ CNF 64-76 | 347,204 | | 347,204 | | |
| 0100142. 1958 CSO ANB 3% NJ CRF 60-84 | 10,682,325 | | 10,682,325 | | |
| 0100143. 1958 CSO ANB 3% NLP CNF 62-82 | 16,355,161 | 696,850 | 15,658,311 | | |
| 0100144. 1958 CSO ANB 3% NLP CNF ISL 86-87 | 369 | | 369 | | |
| 0100145. 1958 CSO ANB 3% NLP CRF 61-15 | 549,452 | | 549,452 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100146. 1958 CSO ANB 3.25% CRVM CNF 68-80 | 580,108 | | 580,108 | | |
| 0100147. 1958 CSO ANB 3.25% NLP CNF 67-79 | 593,209 | | 593,209 | | |
| 0100148. 1958 CSO ANB 3.5% CRVM CNF 57-86 | 28,819,040 | | 28,819,040 | | |
| 0100149. 1958 CSO ANB 3.5% CRVM CRF 63-97 | 3,780,237 | | 3,780,237 | | |
| 0100150. 1958 CSO ANB 3.5% MOD CRF 60-76 | 6,891,896 | | 6,891,896 | | |
| 0100151. 1958 CSO ANB 3.5% NJ CNF 77-87 | 11,482 | | 11,482 | | |
| 0100152. 1958 CSO ANB 3.5% NJ CRF 65-81 | 11,745,902 | | 11,745,902 | | |
| 0100153. 1958 CSO ANB 3.5% NLP CNF 66-99 | 3,025,511 | 2,077 | 2,625,978 | | 397,457 |
| 0100154. 1958 CSO ANB 3.5% NLP CRF 50-00 | 18,548,633 | | 18,548,633 | | |
| 0100155. 1958 CSO ANB 4% CNF ISL 81-91 | 246,845,752 | | 246,845,752 | | |
| 0100156. 1958 CSO ANB 4% CRVM CNF 77-88 | 11,802,464 | | 11,802,464 | | |
| 0100157. 1958 CSO ANB 4% CRVM CNF ISL 82-89 | 10,339 | | 10,339 | | |
| 0100158. 1958 CSO ANB 4% CRVM CRF 77-88 | 4,217,780 | | 4,217,780 | | |
| 0100159. 1958 CSO ANB 4% CRVM CRF ISL 83-84 | 699,371 | | 699,371 | | |
| 0100160. 1958 CSO ANB 4% NJ CNF 78-88 | 82,488 | | 82,488 | | |
| 0100161. 1958 CSO ANB 4% NJ CRF 77-93 | 13,604,045 | | 13,604,045 | | |
| 0100162. 1958 CSO ANB 4% NLP CNF 77-88 | 5,375,513 | 172 | 5,375,341 | | |
| 0100163. 1958 CSO ANB 4% NLP CRF 77-11 | 14,884,337 | | 14,884,337 | | |
| 0100164. 1958 CSO ANB 4.5% CRVM CNF 81-86 | 19,492,693 | | 19,492,693 | | |
| 0100165. 1958 CSO ANB 4.5% CRVM CNF ISL 81-88 | 24,893,761 | | 24,893,761 | | |
| 0100166. 1958 CSO ANB 4.5% CRVM CRF 80-88 | 2,603,768 | | 2,603,768 | | |
| 0100167. 1958 CSO ANB 4.5% CRVM CRF ISL 82-01 | 8,751,612 | | 8,751,612 | | |
| 0100168. 1958 CSO ANB 4.5% NLP CNF 81-88 | 11,573,975 | 5,309 | 11,568,666 | | |
| 0100169. 1958 CSO ANB 4.5% NLP CNF ISL 82 | 2,030,268 | | 2,030,268 | | |
| 0100170. 1958 CSO ANB 4.5% NLP CRF 80-87 | 42,785 | | 42,785 | | |
| 0100171. 1958 CSO ANB 5.5% CRVM CNF ISL 87-89 | 6,638,226 | | 6,638,226 | | |
| 0100172. 1958 CSO ANB 5.5% CRVM CRF 83-99 | 160,247 | | 160,247 | | |
| 0100173. 1958 CSO ANB 5.5% CRVM CRF ISL 87-89 | 19,189,375 | | 19,189,375 | | |
| 0100174. 1958 CSO ANB 5.5% NLP CNF ISL 86-89 | 48,185,032 | | 48,185,032 | | |
| 0100175. 1958 CSO ANB 5.5% NLP CRF 87 | 64,893 | | 64,893 | | |
| 0100176. 1958 CSO ANB 6% CRVM CNF ISL 83-86 | 46,620,896 | | 46,620,896 | | |
| 0100177. 1958 CSO ANB 6% CRVM CRF ISL 83-86 | 47,293,690 | | 47,293,690 | | |
| 0100178. 1958 CSO ANB 6% NLP CNF ISL 83-86 | 145,295,250 | | 145,295,250 | | |
| 0100179. 1960 CSG 4% | 113,816 | | | | 113,816 |
| 0100180. 1961 CIET ANB 3% NLP CNF 68-79 | 218,314 | 218,314 | | | |
| 0100181. 1961 CSI ANB 3% NLP CNF 42-79 | 1,583,890 | 1,583,890 | | | |
| 0100182. 1980 CET ALB 4% NLP CNF 93-02 | 83,230 | | 83,230 | | |
| 0100183. 1980 CET ALB 5.5% NLP CNF 89-92 | 111,142 | | 111,142 | | |
| 0100184. 1980 CET ANB 3% NLP | 1,196 | | 1,196 | | |
| 0100185. 1980 CET ANB 4% NLP CNF 89-08 | 78,576 | | 78,576 | | |
| 0100186. 1980 CET ANB 4% NLP CRF 88-95 | 246,886 | | 246,886 | | |
| 0100187. 1980 CET ANB 4.5% CRVM CRF ISL 93-04 | 577,869 | | 577,869 | | |
| 0100188. 1980 CET ANB 4.5% NLP CNF 81-05 | 80,179 | | 80,179 | | |
| 0100189. 1980 CET ANB 5% CRVM CRF ISL 93-94 | 355,381 | | 355,381 | | |
| 0100190. 1980 CET ANB 5% NLP CNF 92-94 | 5,683 | | 5,683 | | |
| 0100191. 1980 CET ANB 5.25% NLP CNF 87-92 | 606 | | 606 | | |
| 0100192. 1980 CET ANB 5.5% CRVM CRF ISL 87-92 | 826,303 | | 826,303 | | |
| 0100193. 1980 CET ANB 5.5% NLP CNF 87-92 | 10,065 | | 10,065 | | |
| 0100194. 1980 CET ANB 6% CRVM CRF ISL 83-85 | 13,098 | | 13,098 | | |
| 0100195. 1980 CET ANB 6% NLP CNF 86 | 4,300,538 | | 4,300,538 | | |
| 0100196. 1980 CSO 115% ALB 4.5% CRVM CNF ISL 90-95 | 24,842 | | 24,842 | | |
| 0100197. 1980 CSO 115% ALB 5% CRVM CNF ISL 89-94 | 348,478 | | 348,478 | | |
| 0100198. 1980 CSO 115% ALB 5.5% CRVM CNF ISL 89-92 | 1,503,612 | | 1,503,612 | | |
| 0100199. 1980 CSO 125% ALB 4% CRVM CNF ISL 06-08 | 116,364 | | 116,364 | | |
| 0100200. 1980 CSO 125% ALB 4.5% CRVM CNF ISL 93-05 | 3,241,384 | | 3,241,384 | | |
| 0100201. 1980 CSO 125% ALB 5% CRVM CNF ISL 93-94 | 1,183,942 | | 1,183,942 | | |
| 0100202. 1980 CSO 125% ALB 5.5% CRVM CNF ISL 88-92 | 795,555 | | 795,555 | | |
| 0100203. 1980 CSO 130% 4% | 16,262,546 | | | | 16,262,546 |
| 0100204. 1980 CSO 130% 5.5% | 27,531,295 | | | | 27,531,295 |
| 0100205. 1980 CSO 3.5% 13-15 | 1,915 | | 1,915 | | |
| 0100206. 1980 CSO 3.5% NLP CNF 89-03 | 6,673,361 | | 6,673,361 | | |
| 0100207. 1980 CSO 4% 93-12 | 2,965,056 | | 2,798,598 | | 166,458 |
| 0100208. 1980 CSO 4% CRVM 91-12 NB | 1,979,389 | | | | 1,979,389 |
| 0100209. 1980 CSO 4% CRVM CNF 89-95 | 1,239,947 | | 1,239,947 | | |
| 0100210. 1980 CSO 4% CRVM CNF ISL 85-08 | 112,703,476 | | 112,703,476 | | |
| 0100211. 1980 CSO 4% CRVM ISL 00 | 1,378,829 | | 1,378,829 | | |
| 0100212. 1980 CSO 4% NLP CNF 84-19 | 6,392,995 | | 6,392,995 | | |
| 0100213. 1980 CSO 4.5% 80-05 | 15,167,263 | | 5,547,973 | | 9,619,290 |
| 0100214. 1980 CSO 4.5% CRVM | 2,278,249,385 | | 2,278,249,385 | | |
| 0100215. 1980 CSO 4.5% CRVM CNF 92-05 | 45,319,953 | | 45,319,953 | | |
| 0100216. 1980 CSO 4.5% CRVM CNF ISL 85-05 | 453,501,783 | | 453,501,783 | | |
| 0100217. 1980 CSO 4.5% CRVM CRF 95 | 1,162 | | 1,162 | | |
| 0100218. 1980 CSO 4.5% CRVM ISL 96 | 19,699,816 | | 19,699,816 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100219. 1980 CSO 4.5% ILL CNF 06-07 | 5,098,462 | | 5,098,462 | | |
| 0100220. 1980 CSO 4.5% NLP 89-12 NB | 70,196 | | | | 70,196 |
| 0100221. 1980 CSO 4.5% NLP CNF 70-10 | 84,407,916 | | 84,407,916 | | |
| 0100222. 1980 CSO 4.5% NLP ISL 96 | 587,158 | | 587,158 | | |
| 0100223. 1980 CSO 5% 93-94 | 193,777 | | 193,777 | | |
| 0100224. 1980 CSO 5% CRVM | 32,802,425 | | 32,802,425 | | |
| 0100225. 1980 CSO 5% CRVM CNF 89-95 | 6,009,841 | | 6,009,841 | | |
| 0100226. 1980 CSO 5% CRVM CNF ISL 88-94 | 300,247,046 | | 300,247,046 | | |
| 0100227. 1980 CSO 5% CRVM CRF 89-95 | 2,072,501 | | 2,072,501 | | |
| 0100228. 1980 CSO 5% NLP CNF 89-00 | 26,116,542 | | 26,116,542 | | |
| 0100229. 1980 CSO 5.25% CRVM CNF 82-93 | 11,831,700 | | 11,831,700 | | |
| 0100230. 1980 CSO 5.25% NLP CNF 82-94 | 5,400,788 | | 5,400,788 | | |
| 0100231. 1980 CSO 5.5% 87-92 | 594,523 | | 594,523 | | |
| 0100232. 1980 CSO 5.5% CRVM | 78,998,130 | | 78,998,130 | | |
| 0100233. 1980 CSO 5.5% CRVM CNF 91-96 | 30,370,468 | | 30,370,468 | | |
| 0100234. 1980 CSO 5.5% CRVM CNF ISL 87-92 | 215,107,786 | | 215,107,786 | | |
| 0100235. 1980 CSO 5.5% CRVM CRF 86-17 | 2,571,302 | | 2,571,302 | | |
| 0100236. 1980 CSO 5.5% NLP CNF 89-06 | 44,303,703 | | 44,303,703 | | |
| 0100237. 1980 CSO 5.5% NLP CRF 83-92 | 1,774,007 | | 1,774,007 | | |
| 0100238. 1980 CSO 6% 83-86 | 2,803,132 | | 361,911 | | 2,441,221 |
| 0100239. 1980 CSO 6% CRVM | 30,891,118 | | 30,891,118 | | |
| 0100240. 1980 CSO 6% CRVM CNF ISL 85-86 | 26,897,060 | | 26,897,060 | | |
| 0100241. 1980 CSO 6% NLP CNF 84-97 | 1,073,611 | | 1,073,611 | | |
| 0100242. 1980 CSO 6% NLP CNF ISL 84-85 | 745,742 | | 745,742 | | |
| 0100243. 1980 CSO 6.5% NLP CNF 87-03 | 6,926,944 | | 6,926,944 | | |
| 0100244. 1980 CSO 7.5% CRVM CRF 86 | 6,961 | | 6,961 | | |
| 0100245. 1980 CSO ALB 4% CRVM CNF 92-08 | 130,851,362 | | 130,851,362 | | |
| 0100246. 1980 CSO ALB 4% CRVM CNF ISL 92-07 | 477,502,097 | | 477,502,097 | | |
| 0100247. 1980 CSO ALB 4% CRVM CRF 75-79 | 22,910 | | 22,910 | | |
| 0100248. 1980 CSO ALB 4% CRVM CRF ISL 88-02 | 45,398,962 | | 45,398,962 | | |
| 0100249. 1980 CSO ALB 4% CV CRF ISL 88-99 | 183,748,619 | | 183,748,619 | | |
| 0100250. 1980 CSO ALB 4% IN CNF ISL 99-05 | 114,410,468 | | 114,410,468 | | |
| 0100251. 1980 CSO ALB 4% IN CRF ISL 89-02 | 48,410,460 | | 48,410,460 | | |
| 0100252. 1980 CSO ALB 4% MOD IDB ISL 92-97 | 10,393,598 | | 10,393,598 | | |
| 0100253. 1980 CSO ALB 4% NLP CNF 92-08 | 2,560,061 | | 2,560,061 | | |
| 0100254. 1980 CSO ALB 4.5% CRVM CNF 84-05 | 483,144,321 | | 483,144,321 | | |
| 0100255. 1980 CSO ALB 4.5% CRVM CNF ISL 97-05 | 471,619,273 | | 471,619,273 | | |
| 0100256. 1980 CSO ALB 4.5% CRVM CRF 80-99 | 2,224,910 | | 2,224,910 | | |
| 0100257. 1980 CSO ALB 4.5% NLP CNF 91-05 | 5,273,068 | | 5,273,068 | | |
| 0100258. 1980 CSO ALB 4.5% NLP CRF 98-99 | 631 | | 631 | | |
| 0100259. 1980 CSO ALB 5% CRVM CNF 93-94 | 5,712,516 | | 5,712,516 | | |
| 0100260. 1980 CSO ALB 5% CRVM CRF 85-16 | 68,140 | | 68,140 | | |
| 0100261. 1980 CSO ALB 5% MOD IDB ISL 88-97 | 22,939,014 | | 22,939,014 | | |
| 0100262. 1980 CSO ALB 5% NLP CNF 93 | 901 | | 901 | | |
| 0100263. 1980 CSO ALB 5% NLP CNF ISL 93 | 1,410 | | 1,410 | | |
| 0100264. 1980 CSO ALB 5.5% CRVM CNF 77-92 | 139,192,049 | | 139,192,049 | | |
| 0100265. 1980 CSO ALB 5.5% CRVM CNF ISL 87-88 | 42,744 | | 42,744 | | |
| 0100266. 1980 CSO ALB 5.5% CRVM CRF 87-15 | 470,506 | | 470,506 | | |
| 0100267. 1980 CSO ALB 5.5% NLP CNF 89-92 | 65,133,801 | | 65,133,801 | | |
| 0100268. 1980 CSO ALB 5.5% NLP CNF ISL 88-91 | 292,765 | | 292,765 | | |
| 0100269. 1980 CSO ALB 5.5% NLP CRF 83-93 | 705,749 | | 705,749 | | |
| 0100270. 1980 CSO ALB 6% CRVM CRF 83-86 | 118 | | 118 | | |
| 0100271. 1980 CSO ALB IN CRF ISL 89-02 | 15,694 | | 15,694 | | |
| 0100272. 1980 CSO ANB 3% CNF ISL 88-96 | 96 | | 96 | | |
| 0100273. 1980 CSO ANB 3% CRVM CNF ISL 85-08 | 37,426,419 | | 37,426,419 | | |
| 0100274. 1980 CSO ANB 3% IN CNF ISL 04-05 | 37,168,452 | | 37,168,452 | | |
| 0100275. 1980 CSO ANB 3.5% CRVM CNF 16 | 775 | | 775 | | |
| 0100276. 1980 CSO ANB 3.5% CRVM CRF 63-74 | 748,601 | | 748,601 | | |
| 0100277. 1980 CSO ANB 4% CNF ISL 87-05 | 38,121,722 | | 38,121,722 | | |
| 0100278. 1980 CSO ANB 4% CRVM CNF 06-11 | 402,768,513 | | 402,768,513 | | |
| 0100279. 1980 CSO ANB 4% CRVM CNF ISL 82-09 | 2,463,033,961 | | 2,463,033,900 | | 62 |
| 0100280. 1980 CSO ANB 4% CRVM CRF 75-20 | 292,744 | | 292,744 | | |
| 0100281. 1980 CSO ANB 4% CRVM CRF ISL 83-08 | 1,862,325,626 | | 1,862,325,626 | | |
| 0100282. 1980 CSO ANB 4% CV CRF ISL 98-00 | 28,004,402 | | 28,004,402 | | |
| 0100283. 1980 CSO ANB 4% IN CRF ISL 98-05 | 221,711,321 | | 221,711,321 | | |
| 0100284. 1980 CSO ANB 4% NLP CNF 89-95 | 43,996 | | 43,996 | | |
| 0100285. 1980 CSO ANB 4% NLP CNF ISL 92-97 | 5,145,001 | | 5,145,001 | | |
| 0100286. 1980 CSO ANB 4% NLP CRF 88-95 | 5,497,569 | | 5,497,569 | | |
| 0100287. 1980 CSO ANB 4.5% CRVM CNF 81-05 | 919,458,493 | | 919,458,493 | | |
| 0100288. 1980 CSO ANB 4.5% CRVM CNF ISL 82-05 | 5,663,487,790 | | 5,663,487,790 | | |
| 0100289. 1980 CSO ANB 4.5% CRVM CRF 80-05 | 5,228,594 | | 5,228,594 | | |
| 0100290. 1980 CSO ANB 4.5% CRVM CRF ISL 95-05 | 532,437,588 | | 532,437,588 | | |
| 0100291. 1980 CSO ANB 4.5% CV CRF ISL 98-05 | 4,767,187,767 | | 4,767,187,767 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100292. 1980 CSO ANB 4.5% NLP CNF 63-08 | 2,696,513 | | 2,696,513 | | |
| 0100293. 1980 CSO ANB 4.5% NLP CNF ISL 87-95 | 394,859 | | 394,859 | | |
| 0100294. 1980 CSO ANB 4.5% NLP CRF 95-99 | 1,909,175 | | 1,909,175 | | |
| 0100295. 1980 CSO ANB 5% CRVM CNF 86-94 | 3,162,682 | | 3,162,682 | | |
| 0100296. 1980 CSO ANB 5% CRVM CNF ISL 86-94 | 203,791,959 | | 203,518,956 | | 273,002 |
| 0100297. 1980 CSO ANB 5% CRVM CRF 89-95 | 417,473 | | 417,473 | | |
| 0100298. 1980 CSO ANB 5% CRVM CRF ISL 93-94 | 445,853,719 | | 445,853,719 | | |
| 0100299. 1980 CSO ANB 5% NLP CNF 93-94 | 69,948 | | 69,948 | | |
| 0100300. 1980 CSO ANB 5% NLP CNF ISL 92-94 | 3,081,764 | | 3,081,764 | | |
| 0100301. 1980 CSO ANB 5% NLP CRF 94 | 3,953 | | 3,953 | | |
| 0100302. 1980 CSO ANB 5.5% CRVM CNF 87-92 | 32,264,249 | | 32,264,249 | | |
| 0100303. 1980 CSO ANB 5.5% CRVM CNF ISL 85-94 | 655,682,249 | | 655,682,249 | | |
| 0100304. 1980 CSO ANB 5.5% CRVM CRF 84-92 | 2,910,020 | | 2,910,020 | | |
| 0100305. 1980 CSO ANB 5.5% CRVM CRF ISL 87-92 | 1,115,095,678 | | 1,115,095,678 | | |
| 0100306. 1980 CSO ANB 5.5% NLP CNF 87-92 | 38,887,186 | | 38,887,186 | | |
| 0100307. 1980 CSO ANB 5.5% NLP CNF ISL 87-92 | 123,082,983 | | 123,082,983 | | |
| 0100308. 1980 CSO ANB 5.5% NLP CRF 86-97 | 73,755 | | 73,755 | | |
| 0100309. 1980 CSO ANB 5.5% NLP CRF ISL 88-92 | 367,938 | | 367,938 | | |
| 0100310. 1980 CSO ANB 5.75% NLP CNF 85-86 | 186,302 | | 186,302 | | |
| 0100311. 1980 CSO ANB 6% CRVM CNF 85-86 | 103,678,037 | | 103,678,037 | | |
| 0100312. 1980 CSO ANB 6% CRVM CNF ISL 83-86 | 127,589,679 | | 127,589,679 | | |
| 0100313. 1980 CSO ANB 6% CRVM CRF 83-86 | 911,647 | | 911,647 | | |
| 0100314. 1980 CSO ANB 6% CRVM CRF ISL 83-86 | 178,325,344 | | 178,325,344 | | |
| 0100315. 1980 CSO ANB 6% NLP CNF 85-86 | 144,003,210 | | 144,003,210 | | |
| 0100316. 1980 CSO ANB 6% NLP CNF ISL 86 | 110,124 | | 110,124 | | |
| 0100317. 2001 CSO 3.5% | 6,882,963 | | | | 6,882,963 |
| 0100318. 2001 CSO 3.5% CRVM | 2,737,129 | | 2,737,129 | | |
| 0100319. 2001 CSO 3.5% CRVM CNF ISL 13-19 NB | 2,762,376,607 | | 2,762,376,607 | | |
| 0100320. 2001 CSO 3.5% NLP CNF ISL 84-91 | 352 | | 352 | | |
| 0100321. 2001 CSO 4% | 2,176,453 | | | | 2,176,453 |
| 0100322. 2001 CSO 4% CRVM | 7,115,491 | | 7,115,491 | | |
| 0100323. 2001 CSO 4% CRVM CNF ISL 06-12 | 10,985,074,973 | | 10,985,074,973 | | |
| 0100324. 2001 CSO 4% CRVM CRF ISL 07-08 | 157,096,170 | | 157,096,170 | | |
| 0100325. 2001 CSO 4% CRVM ISL 00-11 | 221,414,581 | | 221,414,581 | | |
| 0100326. 2001 CSO 4.5% | 296,377 | | | | 296,377 |
| 0100327. 2001 CSO 4.5% CRVM | 1,204,932 | | 1,204,932 | | |
| 0100328. 2001 CSO 4.5% CRVM CNF ISL 05 | 28,434,410 | | 28,434,410 | | |
| 0100329. 2001 CSO 5.5% NLP CNF ISL 87-92 | 1,002,875 | | 1,002,875 | | |
| 0100330. 2001 CSO 6% NLP CNF ISL 84-86 | 554,568 | | 554,568 | | |
| 0100331. 2001 CSO ALB 3.5% CRVM CNF 13-19 NB | 5,469,555,406 | | 5,469,555,406 | | |
| 0100332. 2001 CSO ALB 4% CRVM CNF 06-12 | 3,269,965,324 | | 3,269,965,324 | | |
| 0100333. 2001 CSO ALB 4.5% CRVM CNF 05 | 684,338 | | 684,338 | | |
| 0100334. 2001 CSO ANB 3.5% CRVM CNF 12-19 | 1,964,459,242 | | 1,964,459,242 | | |
| 0100335. 2001 CSO ANB 3.5% CRVM CNF ISL 13-19 NB | 359,485,144 | | 359,485,144 | | |
| 0100336. 2001 CSO ANB 3.5% CRVM CRF ISL 13-19 NB | 285,936,629 | | 285,936,629 | | |
| 0100337. 2001 CSO ANB 3.5% NLP IDB 16 | 5,705,524 | | 5,705,524 | | |
| 0100338. 2001 CSO ANB 4% CRVM CNF 03-12 | 1,446,452,663 | | 1,446,452,663 | | |
| 0100339. 2001 CSO ANB 4% CRVM CNF ISL 08-12 | 449,805,071 | | 449,805,071 | | |
| 0100340. 2001 CSO ANB 4% CRVM CRF ISL 06-12 | 442,180,283 | | 442,180,283 | | |
| 0100341. 2001 CSO ANB 4.5% CRVM CNF 05 | 5,223,156 | | 5,223,156 | | |
| 0100342. 2017 CSO 3.5% CRVM CNF ISL 18-19 NB | 36,070,179 | | 36,070,179 | | |
| 0100343. 2017 CSO ALB 3.5% VM-20 NPR CRF ISL 19 NB | 5,048,607 | | 5,048,607 | | |
| 0100344. 2017 CSO ANB 4.5% VM-20 NPR CNF 17-19 | 254,085,656 | | 254,085,656 | | |
| 0100345. AE 3% MOD CNF 41-46 | 118,550 | | 118,550 | | |
| 0100346. AE 3% NLP CNF 31-66 | 908,725 | | 908,725 | | |
| 0100347. AE 3% NLP CRF 39-47 | 134,500 | | 134,500 | | |
| 0100348. AE 3.5% CRVM | 14 | | 14 | | |
| 0100349. AE 3.5% ILL CNF 35-41 | 63,574 | | 63,574 | | |
| 0100350. AE 3.5% NLP CNF 29-87 | 4,501,548 | | 4,501,548 | | |
| 0100351. AE 3.5% NLP CRF 39-47 | 204,415 | | 204,415 | | |
| 0100352. AE 4% NLP CNF 35-54 | 476 | | 476 | | |
| 0100353. AE ANB 2.5% NLP CRF 43 | 2,595 | | 2,595 | | |
| 0100354. AE ANB 3% MOD CRF 45-47 | 7,112 | | 7,112 | | |
| 0100355. AE ANB 3% NLP CNF 37-47 | 452,389 | | 452,389 | | |
| 0100356. AE ANB 3% NLP CRF 42-59 | 1,857,975 | | 1,857,975 | | |
| 0100357. AE ANB 3.5% ILL CRF 30-46 | 137,471 | | 137,471 | | |
| 0100358. AE ANB 3.5% NJ CRF 45-47 | 27,343 | | 27,343 | | |
| 0100359. AE ANB 3.5% NLP CNF 35-40 | 55,197 | | 55,197 | | |
| 0100360. AE ANB 3.5% NLP CRF 27-97 | 1,850,531 | | 1,850,531 | | |
| 0100361. AM ANB 2.5% NLP CNF 43-52 | 874,140 | | 874,140 | | |
| 0100362. AM ANB 3% NJ CRF 41-47 | 483,582 | | 483,582 | | |
| 0100363. AM ANB 3% NLP CRF 41-47 | 657,148 | | 657,148 | | |
| 0100364. AM ANB 3.5% ILL CRF 37-41 | 5,991 | | 5,991 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100365. AM ANB 3.5% NLP CRF 37-41 | 8,229 | | 8,229 | | |
| 0100366. SI 3.5% NLP CNF 27-66 | 1,096,087 | 1,096,087 | | | |
| 0100367. SSI 3.5% NLP CNF 35-47 | 45,727 | 45,727 | | | |
| 0100368. UNEARNED PREMIUM | 3,523,468 | | | | 3,523,468 |
| 0199997. Totals (Gross) | 56,361,322,628 | 8,416,920 | 56,273,134,106 | 0 | 79,771,602 |
| 0199998. Reinsurance ceded | 16,804,869,113 | | 16,761,075,272 | | 43,793,841 |
| 0199999. Totals (Net) | 39,556,453,514 | 8,416,920 | 39,512,058,834 | 0 | 35,977,761 |
| **Annuities (excluding supplementary contracts with life contingencies):** | | | | | |
| 0200001. 1937 SA ANB 2.5% NLP CRF IMM FI 72 | 9,228 | XXX | 9,228 | XXX | |
| 0200002. 1937 SA ANB 3% NLP CRF IMM FI 76-79 | 13,484 | XXX | | XXX | 13,484 |
| 0200003. 1937 SA SB1 ANB 3.5% NLP CRF IMM&DEF 63-64 | 12,151 | XXX | | XXX | 12,151 |
| 0200004. 1949 ANN (30 yr proj.) ALB 3% CRVM CRF DEF FI 68-78 | 26,023 | XXX | 26,023 | XXX | |
| 0200005. 1949 ANN proj. ANB 3.5% NLP CRF IMM FI 65 | 5,630 | XXX | 5,630 | XXX | |
| 0200006. 1951 GAM 3.5% | 734,686 | XXX | | XXX | 734,686 |
| 0200007. 1951 GAM ANB 3.5% NLP CRF IMM&DEF 71-73 | 36,007 | XXX | | XXX | 36,007 |
| 0200008. 1951 PRO60 ANB 3.5% NLP CRF IMM&DEF 66-71 | 2,589 | XXX | | XXX | 2,589 |
| 0200009. 1951 SB1 ANB 3.5% NLP CRF IMM&DEF 70-71 | 7,690 | XXX | | XXX | 7,690 |
| 0200010. 1955 MOD AMER ANN ANB 3% CRVM CRF DEF FI 73-77 | 36,674 | XXX | 36,674 | XXX | |
| 0200011. 1955 MOD AMER ANN ANB 3% NLP CRF IMM FI 50-65 | 27,331 | XXX | 27,331 | XXX | |
| 0200012. 1971 GAM ANB 3.5% NLP CRF IMM&DEF 74 | 3,884 | XXX | | XXX | 3,884 |
| 0200013. 1971 GAM ANB 5.25% NLP CRF IMM&DEF 84 | 4,866 | XXX | | XXX | 4,866 |
| 0200014. 1971 GAM ANB 5.5% NLP CRF IMM FI 81 | 21,598 | XXX | | XXX | 21,598 |
| 0200015. 1971 GAM ANB 6% NLP CRF IMM FI 84-96 | 119,506 | XXX | | XXX | 119,506 |
| 0200016. 1971 GAM ANB 6% NLP CRF IMM&DEF 75-79 | 216,985 | XXX | | XXX | 216,985 |
| 0200017. 1971 GAM ANB 6.25% NLP CRF IMM FI 99 | 33,182 | XXX | | XXX | 33,182 |
| 0200018. 1971 GAM ANB 6.5% NLP CRF IMM FI 86 | 677,881 | XXX | | XXX | 677,881 |
| 0200019. 1971 GAM ANB 7.5% NLP CRF IMM&DEF 80-84 | 1,122,117 | XXX | | XXX | 1,122,117 |
| 0200020. 1971 GAM ANB 7.75% NLP CRF IMM&DEF 83 | 116,542 | XXX | | XXX | 116,542 |
| 0200021. 1971 GAM ANB 8% NLP CRF IMM FI 86 | 18,308 | XXX | | XXX | 18,308 |
| 0200022. 1971 GAM ANB 8.75% NLP CRF IMM&DEF 82 | 503,934 | XXX | | XXX | 503,934 |
| 0200023. 1971 GAM ANB 9% NLP CRF IMM FI 85-86 | 29,352 | XXX | | XXX | 29,352 |
| 0200024. 1971 GAM ANB 9.75% NLP CRF IMM&DEF 83-84 | 574,122 | XXX | | XXX | 574,122 |
| 0200025. 1971 GAM ANB 10.75% NLP CRF IMM&DEF 83-84 | 187,255 | XXX | | XXX | 187,255 |
| 0200026. 1971 GAM ANB 11.25% NLP CRF IMM&DEF 82-84 | 2,032,666 | XXX | | XXX | 2,032,666 |
| 0200027. 1971 GAM ANB 12.5% NLP CRF IMM&DEF 82 | 93,327 | XXX | | XXX | 93,327 |
| 0200028. 1971 GAM ANB 13.25% NLP CRF IMM&DEF 82 | 328,216 | XXX | | XXX | 328,216 |
| 0200029. 1971 IAM 4.5% 77-78 | 3,587,904 | XXX | 3,587,904 | XXX | |
| 0200030. 1971 IAM 7.75% | 2,263,663 | XXX | 2,263,663 | XXX | |
| 0200031. 1971 IAM ALB 3.5% CARVM CRF DEF FI 65-74 | 8,821,310 | XXX | 8,821,310 | XXX | |
| 0200032. 1971 IAM ALB 4% CARVM CRF DEF FI 75-79 | 20,750,185 | XXX | 20,750,185 | XXX | |
| 0200033. 1971 IAM ALB 4.5% CARVM CRF DEF FI 80-82 | 17,004,653 | XXX | 17,004,653 | XXX | |
| 0200034. 1971 IAM ALB 5.25% CARVM CRF DEF FI 98-99 | 659,801 | XXX | 659,801 | XXX | |
| 0200035. 1971 IAM ALB 5.5% CARVM CRF DEF FI 94-97 | 16,126,192 | XXX | 16,126,192 | XXX | |
| 0200036. 1971 IAM ALB 5.75% CARVM CRF DEF FI 93 | 5,641,961 | XXX | 5,641,961 | XXX | |
| 0200037. 1971 IAM ALB 6% CARVM CRF DEF FI 95 | 8,296,607 | XXX | 8,296,607 | XXX | |
| 0200038. 1971 IAM ALB 6.25% CARVM CRF DEF FI 92 | 7,613,970 | XXX | 7,613,970 | XXX | |
| 0200039. 1971 IAM ALB 6.5% CARVM CRF DEF FI 87-90 | 14,400,455 | XXX | 14,400,455 | XXX | |
| 0200040. 1971 IAM ALB 6.75% CARVM CRF DEF FI 91 | 14,342,971 | XXX | 14,342,971 | XXX | |
| 0200041. 1971 IAM ALB 7% CARVM CRF DEF FI 88-89 | 14,649,745 | XXX | 14,649,745 | XXX | |
| 0200042. 1971 IAM ALB 7.25% CARVM CRF DEF FI 86 | 9,181,260 | XXX | 9,181,260 | XXX | |
| 0200043. 1971 IAM ALB 8.5% CARVM CRF DEF FI 84-85 | 19,485,869 | XXX | 19,485,869 | XXX | |
| 0200044. 1971 IAM ALB 8.75% CARVM CRF DEF FI 83 | 8,203,744 | XXX | 8,203,744 | XXX | |
| 0200045. 1971 IAM ANB 2.5% NLP CRF IMM FI 83 | 2,384 | XXX | 2,384 | XXX | |
| 0200046. 1971 IAM ANB 6% NLP CRF IMM FI 77-84 | 470,543 | XXX | 470,543 | XXX | |
| 0200047. 1971 IAM ANB 6.2% NLP CRF IMM FI 82-85 | 41,623,881 | XXX | 41,623,881 | XXX | |
| 0200048. 1971 IAM ANB 7.5% NLP CRF IMM FI 80-83 | 118,028 | XXX | 92,343 | XXX | 25,686 |
| 0200049. 1971 IAM ANB 8.2% NLP CRF IMM FI 85 | 8,167,381 | XXX | 8,167,381 | XXX | |
| 0200050. 1971 IAM ANB 8.45% NLP CRF IMM FI 84 | 4,863,825 | XXX | 4,863,825 | XXX | |
| 0200051. 1971 IAM ANB 8.5% NLP CRF IMM FI 84 | 2,615 | XXX | | XXX | 2,615 |
| 0200052. 1971 IAM ANB 9.2% NLP CRF IMM FI 85 | 2,051,995 | XXX | 2,051,995 | XXX | |
| 0200053. 1971 IAM ANB 9.45% NLP CRF IMM FI 84 | 3,216,847 | XXX | 3,216,847 | XXX | |
| 0200054. 1971 IAM ANB 9.7% NLP CRF IMM FI 85 | 35,111,095 | XXX | 35,111,095 | XXX | |
| 0200055. 1971 IAM ANB 9.75% NLP CRF IMM FI 83 | 226,447 | XXX | 226,447 | XXX | |
| 0200056. 1971 IAM ANB 9.95% NLP CRF IMM FI 84 | 14,011,307 | XXX | 14,011,307 | XXX | |
| 0200057. 1971 IAM ANB 10.75% NLP CRF IMM FI 83-84 | 182,811 | XXX | 182,811 | XXX | |
| 0200058. 1971 IAM ANB 11% NLP CRF IMM FI 84 | 41,145 | XXX | 41,145 | XXX | |
| 0200059. 1971 IAM ANB 11.25% NLP CRF IMM FI 83-84 | 790,698 | XXX | 790,698 | XXX | |
| 0200060. 1971 IAM ANB 12% NLP CRF IMM FI 82 | 219,677 | XXX | 219,677 | XXX | |
| 0200061. 1983A 5% 85-87 | 56,179 | XXX | 56,179 | XXX | |
| 0200062. 1983A 5.25% | 67,592 | XXX | 67,592 | XXX | |
| 0200063. 1983A 5.5% | 1,111,564 | XXX | 1,111,564 | XXX | |
| 0200064. 1983A 5.75% | 2,894 | XXX | 2,894 | XXX | |
| 0200065. 1983A 6.25% | 22,967 | XXX | 22,967 | XXX | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200066. 1983A 6.5% 88-92 | 148,181 | XXX | 148,181 | XXX | |
| 0200067. 1983A 7.75% | 973,744 | XXX | 973,744 | XXX | |
| 0200068. 1983A ALB 4% CARVM CRF DEF FI 76-79 | 306,824 | XXX | 306,824 | XXX | |
| 0200069. 1983A ALB 4.5% CARVM CRF DEF FI 80-82 | 2,871,249 | XXX | 1,047,525 | XXX | 1,823,724 |
| 0200070. 1983A ALB 4.75% CARVM CRF DEF FI 94 | 2,108,808 | XXX | 2,108,808 | XXX | |
| 0200071. 1983A ALB 5% CARVM CRF DEF FI 93-98 | 3,702,506 | XXX | 3,702,506 | XXX | |
| 0200072. 1983A ALB 5.25% CARVM CRF DEF FI 92-98 | 12,784,052 | XXX | 12,427,886 | XXX | 356,165 |
| 0200073. 1983A ALB 5.5% CARVM CRF DEF FI 89-97 | 146,148,657 | XXX | 141,285,692 | XXX | 4,862,965 |
| 0200074. 1983A ALB 5.75% CARVM CRF DEF FI 88-98 | 66,934,568 | XXX | 65,568,918 | XXX | 1,365,651 |
| 0200075. 1983A ALB 6% CARVM CRF DEF FI 95-97 | 68,497,982 | XXX | 65,733,466 | XXX | 2,764,516 |
| 0200076. 1983A ALB 6.25% CARVM CRF DEF FI 92 | 58,163,082 | XXX | 57,417,644 | XXX | 745,438 |
| 0200077. 1983A ALB 6.5% CARVM CRF DEF FI 87-90 | 85,449,593 | XXX | 82,176,164 | XXX | 3,273,429 |
| 0200078. 1983A ALB 6.75% CARVM CRF DEF FI 91 | 65,648,110 | XXX | 62,324,816 | XXX | 3,323,294 |
| 0200079. 1983A ALB 7% CARVM CRF DEF FI 88-89 | 68,290,501 | XXX | 66,937,156 | XXX | 1,353,345 |
| 0200080. 1983A ALB 7.25% CARVM CRF DEF FI 86 | 7,642,315 | XXX | 7,061,877 | XXX | 580,438 |
| 0200081. 1983A ALB 8.25% CARVM CRF DEF FI 75-98 | 46,340,246 | XXX | 46,340,246 | XXX | |
| 0200082. 1983A ALB 8.5% CARVM CRF DEF FI 84-85 | 13,781,601 | XXX | 9,293,507 | XXX | 4,488,095 |
| 0200083. 1983A ALB 8.75% CARVM CRF DEF FI 83 | 5,235,662 | XXX | 2,036,854 | XXX | 3,198,807 |
| 0200084. 1983A ANB 3% NLP CRF IMM FI 93 | 40,468 | XXX | 40,468 | XXX | |
| 0200085. 1983A ANB 3.7% NLP CRF IMM FI 94 | 253,238 | XXX | 253,238 | XXX | |
| 0200086. 1983A ANB 3.75% NLP CRF IMM FI 93 | 423,168 | XXX | 423,168 | XXX | |
| 0200087. 1983A ANB 3.85% NLP CRF IMM FI 93 | 7,705,992 | XXX | 7,705,992 | XXX | |
| 0200088. 1983A ANB 3.95% NLP CRF IMM FI 93 | 101,159 | XXX | 101,159 | XXX | |
| 0200089. 1983A ANB 4% CARVM CRF DEF FI 75-79 | 1,543,837 | XXX | 1,543,837 | XXX | |
| 0200090. 1983A ANB 4% NLP CRF IMM FI 94 | 177,293 | XXX | 177,293 | XXX | |
| 0200091. 1983A ANB 4.25% NLP CRF IMM FI 93-98 | 1,216,885 | XXX | 1,216,885 | XXX | |
| 0200092. 1983A ANB 4.45% NLP CRF IMM FI 92 | 1,551,062 | XXX | 1,551,062 | XXX | |
| 0200093. 1983A ANB 4.5% CARVM CRF DEF FI 80-82 | 2,350,576 | XXX | 2,350,576 | XXX | |
| 0200094. 1983A ANB 4.5% NLP CRF IMM FI 85-99 | 488,966 | XXX | 488,966 | XXX | |
| 0200095. 1983A ANB 4.7% NLP CRF IMM FI 87-91 | 9,178,852 | XXX | 9,178,852 | XXX | |
| 0200096. 1983A ANB 4.75% NLP CRF IMM FI 95-99 | 417,067 | XXX | 417,067 | XXX | |
| 0200097. 1983A ANB 4.85% NLP CRF IMM FI 93 | 15,422,947 | XXX | 15,422,947 | XXX | |
| 0200098. 1983A ANB 4.95% NLP CRF IMM FI 88-89 | 56,906,931 | XXX | 56,906,931 | XXX | |
| 0200099. 1983A ANB 5% NLP CRF IMM FI 88-97 | 1,928,641 | XXX | 1,928,641 | XXX | |
| 0200100. 1983A ANB 5.2% NLP CRF IMM FI 86-94 | 14,445,053 | XXX | 14,445,053 | XXX | |
| 0200101. 1983A ANB 5.25% CARVM CRF DEF FI 98 | 2,469 | XXX | 2,469 | XXX | |
| 0200102. 1983A ANB 5.25% NLP CRF IMM FI 92-97 | 3,686,895 | XXX | 3,686,895 | XXX | |
| 0200103. 1983A ANB 5.35% NLP CRF IMM FI 93 | 15,314,324 | XXX | 15,314,324 | XXX | |
| 0200104. 1983A ANB 5.45% NLP CRF IMM FI 92 | 18,947,175 | XXX | 18,947,175 | XXX | |
| 0200105. 1983A ANB 5.5% CARVM CRF DEF FI 94-97 | 1,611,639 | XXX | 1,611,639 | XXX | |
| 0200106. 1983A ANB 5.5% NLP CRF IMM FI 89-98 | 2,318,621 | XXX | 2,318,621 | XXX | |
| 0200107. 1983A ANB 5.6% NLP CRF IMM FI 93 | 3,940,120 | XXX | 3,940,120 | XXX | |
| 0200108. 1983A ANB 5.7% NLP CRF IMM FI 95 | 454,749 | XXX | 454,749 | XXX | |
| 0200109. 1983A ANB 5.75% CARVM CRF DEF FI 93-96 | 870,352 | XXX | 801,511 | XXX | 68,841 |
| 0200110. 1983A ANB 5.75% NLP CRF IMM FI 92-97 | 2,834,198 | XXX | 2,834,198 | XXX | |
| 0200111. 1983A ANB 5.95% NLP CRF IMM FI 87-91 | 28,559,937 | XXX | 28,559,937 | XXX | |
| 0200112. 1983A ANB 6% CARVM CRF DEF FI 95 | 776,706 | XXX | 776,706 | XXX | |
| 0200113. 1983A ANB 6% NLP CRF IMM FI 85-99 | 14,504,523 | XXX | 14,239,676 | XXX | 264,847 |
| 0200114. 1983A ANB 6.15% NLP CRF IMM FI 93 | 255,314 | XXX | 255,314 | XXX | |
| 0200115. 1983A ANB 6.2% NLP CRF IMM FI 89-92 | 27,631,227 | XXX | 27,631,227 | XXX | |
| 0200116. 1983A ANB 6.25% CARVM CRF DEF FI 92 | 413,604 | XXX | 413,604 | XXX | |
| 0200117. 1983A ANB 6.25% NLP CRF IMM FI 96-99 | 1,856,370 | XXX | 1,856,370 | XXX | |
| 0200118. 1983A ANB 6.45% NLP CRF IMM FI 87-92 | 38,014,364 | XXX | 38,014,364 | XXX | |
| 0200119. 1983A ANB 6.5% CARVM CRF DEF FI 87-90 | 1,066,261 | XXX | 1,066,261 | XXX | |
| 0200120. 1983A ANB 6.5% NLP CRF IMM FI 92-02 | 7,437,060 | XXX | 7,437,060 | XXX | |
| 0200121. 1983A ANB 6.65% NLP CRF IMM FI 93 | 251,328 | XXX | 251,328 | XXX | |
| 0200122. 1983A ANB 6.7% NLP CRF IMM FI 86-91 | 44,584,544 | XXX | 44,584,544 | XXX | |
| 0200123. 1983A ANB 6.75% CARVM CRF DEF FI 91 | 651,724 | XXX | 651,724 | XXX | |
| 0200124. 1983A ANB 6.75% NLP CRF IMM FI 92-00 | 2,289,743 | XXX | 2,227,490 | XXX | 62,253 |
| 0200125. 1983A ANB 6.9% NLP CRF IMM FI 93 | 18,123,380 | XXX | 18,123,380 | XXX | |
| 0200126. 1983A ANB 6.95% NLP CRF IMM FI 89-91 | 38,257,683 | XXX | 38,257,683 | XXX | |
| 0200127. 1983A ANB 7% CARVM CRF DEF FI 88-89 | 1,907,720 | XXX | 1,907,720 | XXX | |
| 0200128. 1983A ANB 7% NLP CRF IMM FI 92-95 | 1,161,573 | XXX | 1,154,991 | XXX | 6,582 |
| 0200129. 1983A ANB 7.2% NLP CRF IMM FI 88 | 20,282,592 | XXX | 20,282,592 | XXX | |
| 0200130. 1983A ANB 7.25% CARVM CRF DEF FI 86 | 3,451,515 | XXX | 3,451,515 | XXX | |
| 0200131. 1983A ANB 7.25% NLP CRF IMM FI 86-95 | 3,728,940 | XXX | 3,728,940 | XXX | |
| 0200132. 1983A ANB 7.45% NLP CRF IMM FI 86-89 | 93,329,307 | XXX | 93,329,307 | XXX | |
| 0200133. 1983A ANB 7.5% NLP CRF IMM FI 90-92 | 1,213,634 | XXX | 1,213,634 | XXX | |
| 0200134. 1983A ANB 7.75% NLP CRF IMM FI 87-92 | 11,673,247 | XXX | 11,597,818 | XXX | 75,429 |
| 0200135. 1983A ANB 7.75% SPIA IMM FI | 1,736 | XXX | 1,736 | XXX | |
| 0200136. 1983A ANB 7.95% NLP CRF IMM FI 86 | 27,555,117 | XXX | 27,555,117 | XXX | |
| 0200137. 1983A ANB 8% NLP CRF IMM FI 86-91 | 3,769,625 | XXX | 3,721,063 | XXX | 48,562 |
| 0200138. 1983A ANB 8.25% NLP CRF IMM FI 86-91 | 9,679,627 | XXX | 9,175,848 | XXX | 503,779 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200139. 1983A ANB 8.5% CARVM CRF DEF FI 84-85 | 419,994 | XXX | 419,994 | XXX | |
| 0200140. 1983A ANB 8.5% NLP CRF IMM FI 86-89 | 1,293,759 | XXX | 1,057,355 | XXX | 236,404 |
| 0200141. 1983A ANB 8.75% CARVM CRF DEF FI 83 | 448,826 | XXX | 448,826 | XXX | |
| 0200142. 1983A ANB 8.75% NLP CRF IMM FI 86-89 | 5,501,847 | XXX | 5,501,847 | XXX | |
| 0200143. 1983A ANB 9% NLP CRF IMM FI 86 | 277,426 | XXX | 277,426 | XXX | |
| 0200144. 1983A ANB 9.25% NLP CRF IMM FI 85-86 | 195,496 | XXX | 195,496 | XXX | |
| 0200145. 1983A ANB 10% NLP CRF IMM FI 85 | 25,520 | XXX | 25,520 | XXX | |
| 0200146. 1983A ANB 10.5% NLP CRF IMM FI 85 | 94,161 | XXX | 94,161 | XXX | |
| 0200147. 1983A ANB 10.75% NLP CRF IMM FI 85 | 3,158 | XXX | 3,158 | XXX | |
| 0200148. 1983A ANB 11% NLP CRF IMM FI 85 | 343,325 | XXX | 343,325 | XXX | |
| 0200149. 1983 GAM ANB 4.75% NLP CRF IMM&DEF 94-96 | 912,651 | XXX | | XXX | 912,651 |
| 0200150. 1983 GAM ANB 5% NLP CRF IMM&DEF 93-96 | 15,500,667 | XXX | | XXX | 15,500,667 |
| 0200151. 1983 GAM ANB 5.25% NLP CRF IMM&DEF 92-93 | 10,866,768 | XXX | | XXX | 10,866,768 |
| 0200152. 1983 GAM ANB 5.5% NLP CRF IMM&DEF 94-95 | 3,762,463 | XXX | | XXX | 3,762,463 |
| 0200153. 1983 GAM ANB 5.75% NLP CRF IMM&DEF 92-95 | 23,770,337 | XXX | | XXX | 23,770,337 |
| 0200154. 1983 GAM ANB 6% NLP CRF IMM&DEF 87-97 | 260,466,574 | XXX | | XXX | 260,466,574 |
| 0200155. 1983 GAM ANB 6.25% NLP CRF IMM&DEF 88-94 | 269,061,332 | XXX | | XXX | 269,061,332 |
| 0200156. 1983 GAM ANB 6.5% NLP CRF IMM&DEF 86-96 | 85,823,568 | XXX | | XXX | 85,823,568 |
| 0200157. 1983 GAM ANB 6.75% NLP CRF IMM&DEF 92-97 | 15,111,621 | XXX | | XXX | 15,111,621 |
| 0200158. 1983 GAM ANB 7% NLP CRF IMM&DEF 93-95 | 3,966,593 | XXX | | XXX | 3,966,593 |
| 0200159. 1983 GAM ANB 7.25% NLP CRF IMM&DEF 87-95 | 75,255,768 | XXX | | XXX | 75,255,768 |
| 0200160. 1983 GAM ANB 7.5% NLP CRF IMM&DEF 85-92 | 150,075,921 | XXX | | XXX | 150,075,921 |
| 0200161. 1983 GAM ANB 7.75% NLP CRF IMM&DEF 87-92 | 47,279,858 | XXX | | XXX | 47,279,858 |
| 0200162. 1983 GAM ANB 8% NLP CRF IMM&DEF 86-93 | 38,681,664 | XXX | | XXX | 38,681,664 |
| 0200163. 1983 GAM ANB 8.25% NLP CRF IMM&DEF 89-95 | 38,837,155 | XXX | | XXX | 38,837,155 |
| 0200164. 1983 GAM ANB 8.5% NLP CRF IMM&DEF 88 | 9,244,226 | XXX | | XXX | 9,244,226 |
| 0200165. 1983 GAM ANB 8.75% NLP CRF IMM&DEF 86-89 | 34,211,793 | XXX | | XXX | 34,211,793 |
| 0200166. 1983 GAM ANB 9.25% NLP CRF IMM&DEF 86 | 5,938,791 | XXX | | XXX | 5,938,791 |
| 0200167. 1983 GAM ANB 9.5% NLP CRF IMM&DEF 85-94 | 15,103,168 | XXX | | XXX | 15,103,168 |
| 0200168. 1983 GAM ANB 10.5% NLP CRF IMM&DEF 85-92 | 2,197,354 | XXX | | XXX | 2,197,354 |
| 0200169. 1983 GAM ANB 11% NLP CRF IMM&DEF 85 | 6,435,286 | XXX | | XXX | 6,435,286 |
| 0200170. 1994 GAR ANB 3.75% NLP CRF IMM&DEF 17-19 NB | 2,077,950 | XXX | | XXX | 2,077,950 |
| 0200171. 1994 GAR ANB 4% NLP CRF IMM&DEF 13-16 | 1,157,067 | XXX | | XXX | 1,157,067 |
| 0200172. 1994 GAR ANB 4.25% NLP CRF IMM&DEF 12 | 3,258,917 | XXX | | XXX | 3,258,917 |
| 0200173. 1994 GAR ANB 4.5% NLP CRF IMM&DEF 14-15 | 4,018,532 | XXX | | XXX | 4,018,532 |
| 0200174. 1994 GAR ANB 4.75% NLP CRF IMM&DEF 98 | 8,269 | XXX | | XXX | 8,269 |
| 0200175. 1994 GAR ANB 5% NLP CRF IMM&DEF 05-11 | 407,425 | XXX | | XXX | 407,425 |
| 0200176. 1994 GAR ANB 5.25% NLP CRF IMM&DEF 01-10 | 5,244,388 | XXX | | XXX | 5,244,388 |
| 0200177. 1994 GAR ANB 5.5% NLP CRF IMM&DEF 04-08 | 2,283,067 | XXX | | XXX | 2,283,067 |
| 0200178. 1994 GAR ANB 5.75% NLP CRF IMM&DEF 98 | 7,312 | XXX | | XXX | 7,312 |
| 0200179. 1994 GAR ANB 6% NLP CRF IMM&DEF 98-10 | 1,847,481 | XXX | | XXX | 1,847,481 |
| 0200180. 1994 GAR ANB 6.25% NLP CRF IMM&DEF 98-13 | 3,779,836 | XXX | | XXX | 3,779,836 |
| 0200181. 1994 GAR ANB 6.5% NLP CRF IMM&DEF 01-14 | 424,572 | XXX | | XXX | 424,572 |
| 0200182. 1994 GAR ANB 6.75% NLP CRF IMM&DEF 00-01 | 4,436,182 | XXX | | XXX | 4,436,182 |
| 0200183. 1994 GAR ANB 7% NLP CRF IMM&DEF 00 | 63,823 | XXX | | XXX | 63,823 |
| 0200184. 1994 GAR ANB 7.5% NLP CRF IMM&DEF 98-05 | 80,234 | XXX | | XXX | 80,234 |
| 0200185. 2012 IAR ALB 3.5% CARVM CNF DEF NFI 18 | 9,543,428 | XXX | 9,543,428 | XXX | |
| 0200186. 2012 IAR ALB 3.5% CARVM CRF DEF NFI 17-18 | 186,230,825 | XXX | 152,980,229 | XXX | 33,250,596 |
| 0200187. 2012 IAR ALB 3.75% CARVM CNF DEF NFI 16-19 NB | 27,999,641 | XXX | 27,999,641 | XXX | |
| 0200188. 2012 IAR ALB 3.75% CARVM CRF DEF FI 15 | 14,975 | XXX | 14,975 | XXX | |
| 0200189. 2012 IAR ALB 3.75% CARVM CRF DEF NFI 15-19 NB | 11,039,634,521 | XXX | 10,542,397,335 | XXX | 497,237,186 |
| 0200190. 2012 IAR ALB 4% CARVM CRF DEF NFI 16-19 NB | 1,644,681,332 | XXX | 1,485,469,309 | XXX | 159,212,023 |
| 0200191. 2012 IAR ALB 4.25% CARVM CNF DEF NFI 16 | 2,341 | XXX | 2,341 | XXX | |
| 0200192. 2012 IAR ALB 4.25% CARVM CRF DEF NFI 16 | 111,228 | XXX | 2,352 | XXX | 108,876 |
| 0200193. 2012 IAR ANB 2% NLP CRF IMM&DEF FI 16 | 672,863 | XXX | 672,863 | XXX | |
| 0200194. 2012 IAR ANB 2%-2.49% NLP CRF IMM FI 18-19 NB | 497,820 | XXX | 497,820 | XXX | |
| 0200195. 2012 IAR ANB 2.25% NLP CRF IMM&DEF FI 16 | 771,496 | XXX | 771,496 | XXX | |
| 0200196. 2012 IAR ANB 2.25%-4.25% NLP CRF IMM FI 19 NB | 1,130,167 | XXX | 1,130,167 | XXX | |
| 0200197. 2012 IAR ANB 2.5% NLP CRF IMM FI 19 NB | 2,865,795 | XXX | 2,865,795 | XXX | |
| 0200198. 2012 IAR ANB 2.5% NLP CRF IMM&DEF FI 16 | 814,732 | XXX | 814,732 | XXX | |
| 0200199. 2012 IAR ANB 2.5%-2.99% NLP CRF IMM FI 18-19 NB | 13,665,678 | XXX | 13,665,678 | XXX | |
| 0200200. 2012 IAR ANB 2.5%-2.99% NLP CRF IMM&DEF FI 19 NB | 1,000,721 | XXX | 1,000,721 | XXX | |
| 0200201. 2012 IAR ANB 2.75% NLP CRF IMM FI 15-16 | 15,261,592 | XXX | 15,261,592 | XXX | |
| 0200202. 2012 IAR ANB 2.75% NLP CRF IMM&DEF FI 16 | 1,637,988 | XXX | 1,637,988 | XXX | |
| 0200203. 2012 IAR ANB 3% NLP CRF IMM FI 15 | 33,248,904 | XXX | 33,248,904 | XXX | |
| 0200204. 2012 IAR ANB 3% NLP CRF IMM&DEF FI 15-16 | 2,129,892 | XXX | 2,129,892 | XXX | |
| 0200205. 2012 IAR ANB 3%-3.49% NLP CRF IMM FI 18-19 NB | 91,323,768 | XXX | 91,285,321 | XXX | 38,447 |
| 0200206. 2012 IAR ANB 3%-3.49% NLP CRF IMM&DEF FI 18-19 NB | 32,685,285 | XXX | 32,685,285 | XXX | |
| 0200207. 2012 IAR ANB 3.25% NLP CRF IMM FI 16 | 40,593,813 | XXX | 40,593,813 | XXX | |
| 0200208. 2012 IAR ANB 3.25% NLP CRF IMM&DEF FI 15-17 | 9,586,158 | XXX | 9,586,158 | XXX | |
| 0200209. 2012 IAR ANB 3.5% NLP CRF IMM FI 17 | 193,579,752 | XXX | 193,579,752 | XXX | |
| 0200210. 2012 IAR ANB 3.5% NLP CRF IMM&DEF FI 15-17 | 87,689,340 | XXX | 87,689,340 | XXX | |
| 0200211. 2012 IAR ANB 3.5%-3.99% NLP CRF IMM FI 18-19 NB | 137,340,396 | XXX | 137,340,396 | XXX | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200212. 2012 IAR ANB 3.5%-3.99% NLP CRF IMM&DEF FI 18-19 NB | 32,925,806 | XXX | 32,925,806 | XXX | |
| 0200213. 2012 IAR ANB 3.75% NLP CRF IMM FI 17-18 | 266,105,074 | XXX | 266,105,074 | XXX | |
| 0200214. 2012 IAR ANB 3.75% NLP CRF IMM&DEF FI 15-17 | 58,053,245 | XXX | 58,053,245 | XXX | |
| 0200215. 2012 IAR ANB 4% NLP CRF IMM FI 16 | 44,819,678 | XXX | 44,819,678 | XXX | |
| 0200216. 2012 IAR ANB 4% NLP CRF IMM&DEF FI 15-16 | 29,754,064 | XXX | 29,754,064 | XXX | |
| 0200217. 2012 IAR ANB 4%-4.49% NLP CRF IMM FI 18-19 NB | 287,416,744 | XXX | 287,416,744 | XXX | |
| 0200218. 2012 IAR ANB 4%-4.49% NLP CRF IMM&DEF FI 18-19 NB | 101,457,749 | XXX | 101,457,749 | XXX | |
| 0200219. ANNUITY 2000 ALB CARVM CNF DEF NFI | 404,869 | XXX | 404,869 | XXX | |
| 0200220. ANNUITY 2000 ALB 3.5% CARVM CNF DEF NFI 13 | 4,529,813 | XXX | 4,529,813 | XXX | |
| 0200221. ANNUITY 2000 ALB 3.75% CARVM CNF DEF NFI 14 | 3,827,514 | XXX | 3,827,514 | XXX | |
| 0200222. ANNUITY 2000 ALB 3.75% CARVM CRF DEF FI 13 | 59,309 | XXX | 59,309 | XXX | |
| 0200223. ANNUITY 2000 ALB 3.75% CARVM CRF DEF NFI 12-13 | 771,371,727 | XXX | 630,853,688 | XXX | 140,518,038 |
| 0200224. ANNUITY 2000 ALB 4% CARVM CRF DEF FI 12-14 | 15,044 | XXX | 15,044 | XXX | |
| 0200225. ANNUITY 2000 ALB 4% CARVM CRF DEF NFI 78-14 | 1,993,662,539 | XXX | 1,704,448,984 | XXX | 289,213,555 |
| 0200226. ANNUITY 2000 ALB 4.25% CARVM CRF DEF FI 11 | 5,708,250 | XXX | 5,708,250 | XXX | |
| 0200227. ANNUITY 2000 ALB 4.25% CARVM CRF DEF NFI 11-12 | 74,029,927 | XXX | 41,973,726 | XXX | 32,056,201 |
| 0200228. ANNUITY 2000 ALB 4.5% CARVM CRF DEF FI 99-11 | 545,676,967 | XXX | 539,940,407 | XXX | 5,736,560 |
| 0200229. ANNUITY 2000 ALB 4.5% CARVM CRF DEF NFI 79-14 | 1,076,067,483 | XXX | 629,844,112 | XXX | 446,223,371 |
| 0200230. ANNUITY 2000 ALB 4.75% CARVM CRF DEF FI 03-10 | 1,255,050,424 | XXX | 1,225,409,063 | XXX | 29,641,361 |
| 0200231. ANNUITY 2000 ALB 4.75% CARVM CRF DEF NFI 04-10 | 584,752,238 | XXX | 448,417,381 | XXX | 136,334,857 |
| 0200232. ANNUITY 2000 ALB 5% CARVM CRF DEF FI 99-08 | 891,977,759 | XXX | 860,677,081 | XXX | 31,300,678 |
| 0200233. ANNUITY 2000 ALB 5% CARVM CRF DEF NFI 03-11 | 607,730,240 | XXX | 491,771,637 | XXX | 115,958,603 |
| 0200234. ANNUITY 2000 ALB 5.25% CARVM CNF DEF NFI 98-99 | 0 | XXX | 0 | XXX | |
| 0200235. ANNUITY 2000 ALB 5.25% CARVM CRF DEF FI 98-02 | 70,744,984 | XXX | 68,891,107 | XXX | 1,853,877 |
| 0200236. ANNUITY 2000 ALB 5.25% CARVM CRF DEF NFI 98-10 | 647,734,346 | XXX | 578,671,461 | XXX | 69,062,885 |
| 0200237. ANNUITY 2000 ALB 5.5% CARVM CNF DEF NFI 94-02 | 3,649,117 | XXX | 3,649,117 | XXX | |
| 0200238. ANNUITY 2000 ALB 5.5% CARVM CRF DEF FI 94-09 | 1,054,951,056 | XXX | 1,036,757,695 | XXX | 18,193,361 |
| 0200239. ANNUITY 2000 ALB 5.5% CARVM CRF DEF NFI 94-09 | 2,289,710,366 | XXX | 2,001,404,942 | XXX | 288,305,423 |
| 0200240. ANNUITY 2000 ALB 5.75% CARVM CNF DEF NFI 93-00 | 573,778 | XXX | 573,778 | XXX | |
| 0200241. ANNUITY 2000 ALB 5.75% CARVM CRF DEF FI 93-00 | 77,613,230 | XXX | 77,402,209 | XXX | 211,021 |
| 0200242. ANNUITY 2000 ALB 5.75% CARVM CRF DEF NFI 93-08 | 1,374,185,219 | XXX | 1,167,972,178 | XXX | 206,213,042 |
| 0200243. ANNUITY 2000 ALB 6% CARVM CNF DEF NFI 95 | 1,690,234 | XXX | 1,690,234 | XXX | |
| 0200244. ANNUITY 2000 ALB 6% CARVM CRF DEF FI 95-02 | 81,966,290 | XXX | 80,583,862 | XXX | 1,382,428 |
| 0200245. ANNUITY 2000 ALB 6% CARVM CRF DEF NFI 93-02 | 583,324,508 | XXX | 507,405,872 | XXX | 75,918,636 |
| 0200246. ANNUITY 2000 ALB 6.25% CARVM CRF DEF FI 00-03 | 3,317,043 | XXX | 3,317,043 | XXX | |
| 0200247. ANNUITY 2000 ALB 6.25% CARVM CRF DEF NFI 92-09 | 754,949,234 | XXX | 606,627,879 | XXX | 148,321,355 |
| 0200248. ANNUITY 2000 ALB 6.5% CARVM CRF DEF FI 98 | 116 | XXX | 116 | XXX | |
| 0200249. ANNUITY 2000 ALB 6.5% CARVM CRF DEF NFI 87-98 | 746,002,260 | XXX | 637,740,023 | XXX | 108,262,237 |
| 0200250. ANNUITY 2000 ALB 6.75% CARVM CRF DEF FI 94-02 | 215 | XXX | 215 | XXX | |
| 0200251. ANNUITY 2000 ALB 6.75% CARVM CRF DEF NFI 91-02 | 536,019,927 | XXX | 449,384,213 | XXX | 86,635,714 |
| 0200252. ANNUITY 2000 ALB 7% CARVM CRF DEF FI 97-01 | 232 | XXX | 232 | XXX | |
| 0200253. ANNUITY 2000 ALB 7% CARVM CRF DEF NFI 88-01 | 731,104,188 | XXX | 612,238,005 | XXX | 118,866,183 |
| 0200254. ANNUITY 2000 ALB 7.25% CARVM CRF DEF NFI 86-00 | 416,308,743 | XXX | 328,075,079 | XXX | 88,233,664 |
| 0200255. ANNUITY 2000 ALB 7.5% CARVM CRF DEF NFI 95 | 2,332,884 | XXX | | XXX | 2,332,884 |
| 0200256. ANNUITY 2000 ALB 8% CARVM CRF DEF NFI 92 | 6,371,565 | XXX | | XXX | 6,371,565 |
| 0200257. ANNUITY 2000 ALB 8.5% CARVM CRF DEF NFI 84-90 | 519,147,257 | XXX | 379,047,490 | XXX | 140,099,767 |
| 0200258. ANNUITY 2000 ALB 8.75% CARVM CRF DEF NFI 83-91 | 210,112,821 | XXX | 102,908,559 | XXX | 107,204,262 |
| 0200259. ANNUITY 2000 ALB 9% CARVM CRF DEF NFI 89 | 3,568,217 | XXX | | XXX | 3,568,217 |
| 0200260. ANNUITY 2000 ALB 9.25% CARVM CRF DEF NFI 88 | 4,132,960 | XXX | | XXX | 4,132,960 |
| 0200261. ANNUITY 2000 ALB 9.5% CARVM CRF DEF NFI 86 | 32,079,452 | XXX | | XXX | 32,079,452 |
| 0200262. ANNUITY 2000 ALB 10% CARVM CRF DEF NFI 67-82 | 265,900,314 | XXX | 223,554,694 | XXX | 42,345,621 |
| 0200263. ANNUITY 2000 ALB 11.5% CARVM CRF DEF NFI 85 | 2,588,136 | XXX | | XXX | 2,588,136 |
| 0200264. ANNUITY 2000 ALB 11.75% CARVM CRF DEF FI 83-84 | 6 | XXX | 6 | XXX | |
| 0200265. ANNUITY 2000 ALB 11.75% CARVM CRF DEF NFI 83-84 | 3,448,490 | XXX | | XXX | 3,448,490 |
| 0200266. ANNUITY 2000 ALB 13.75% CARVM CRF DEF NFI 82 | 387,563 | XXX | | XXX | 387,563 |
| 0200267. ANNUITY 2000 ANB 2% NLP CRF IMM FI 03 | 22,979 | XXX | 22,979 | XXX | |
| 0200268. ANNUITY 2000 ANB 2.25% NLP CRF IMM FI 04 | 32,218 | XXX | 32,218 | XXX | |
| 0200269. ANNUITY 2000 ANB 2.5% NLP CRF IMM FI 10-14 | 47,037,294 | XXX | 47,037,294 | XXX | |
| 0200270. ANNUITY 2000 ANB 2.5% NLP CRF IMM&DEF FI 14 | 258,547 | XXX | 258,547 | XXX | |
| 0200271. ANNUITY 2000 ANB 2.75% NLP CRF IMM FI 99-14 | 61,781,422 | XXX | 61,781,422 | XXX | |
| 0200272. ANNUITY 2000 ANB 2.75% NLP CRF IMM&DEF FI 14 | 1,306,252 | XXX | 1,306,252 | XXX | |
| 0200273. ANNUITY 2000 ANB 3% NLP CRF IMM FI 99-14 | 59,628,475 | XXX | 59,628,475 | XXX | |
| 0200274. ANNUITY 2000 ANB 3% NLP CRF IMM&DEF FI 14 | 1,671,034 | XXX | 1,671,034 | XXX | |
| 0200275. ANNUITY 2000 ANB 3.25% NLP CRF IMM FI 99-14 | 30,062,357 | XXX | 30,062,357 | XXX | |
| 0200276. ANNUITY 2000 ANB 3.25% NLP CRF IMM&DEF FI 14 | 6,413,987 | XXX | 6,413,987 | XXX | |
| 0200277. ANNUITY 2000 ANB 3.5% NLP CRF IMM FI 00-09 | 1,985,956 | XXX | 1,985,956 | XXX | |
| 0200278. ANNUITY 2000 ANB 3.5% NLP CRF IMM&DEF FI 14 | 1,049,460 | XXX | 1,049,460 | XXX | |
| 0200279. ANNUITY 2000 ANB 3.75% CARVM CRF IMM NFI 12-13 | 2,001,326 | XXX | 2,001,326 | XXX | |
| 0200280. ANNUITY 2000 ANB 3.75% NLP CRF IMM FI 99-14 | 3,348,201 | XXX | 3,348,201 | XXX | |
| 0200281. ANNUITY 2000 ANB 3.75% NLP CRF IMM&DEF FI 14 | 8,749,719 | XXX | 8,749,719 | XXX | |
| 0200282. ANNUITY 2000 ANB 4% NLP CRF IMM FI 98-14 | 3,262,238 | XXX | 3,262,238 | XXX | |
| 0200283. ANNUITY 2000 ANB 4% NLP CRF IMM&DEF FI 14 | 8,495,145 | XXX | 8,495,145 | XXX | |
| 0200284. ANNUITY 2000 ANB 4.25% CARVM CRF IMM FI 11 | 1,428,308 | XXX | 1,428,308 | XXX | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200285. ANNUITY 2000 ANB 4.25% CARVM CRF IMM NFI 11 | 4,565,750 | XXX | 4,481,838 | XXX | 83,911 |
| 0200286. ANNUITY 2000 ANB 4.25% NLP CRF IMM FI 99-12 | 4,354,601 | XXX | 4,354,601 | XXX | |
| 0200287. ANNUITY 2000 ANB 4.25% NLP CRF IMM&DEF FI 14 | 7,637,476 | XXX | 7,637,476 | XXX | |
| 0200288. ANNUITY 2000 ANB 4.5% CARVM CRF IMM FI 10 | 8,590,810 | XXX | 8,590,810 | XXX | |
| 0200289. ANNUITY 2000 ANB 4.5% NLP CRF IMM FI 98-14 | 4,771,098 | XXX | 4,771,098 | XXX | |
| 0200290. ANNUITY 2000 ANB 4.75% CARVM CRF IMM FI 08 | 3,884,101 | XXX | 3,884,101 | XXX | |
| 0200291. ANNUITY 2000 ANB 4.75% NLP CRF IMM FI 98-07 | 12,560,753 | XXX | 12,560,753 | XXX | |
| 0200292. ANNUITY 2000 ANB 5% CARVM CRF IMM FI 09 | 12,494,244 | XXX | 12,494,244 | XXX | |
| 0200293. ANNUITY 2000 ANB 5% NLP CRF IMM FI 98-11 | 3,302,357 | XXX | 3,302,357 | XXX | |
| 0200294. ANNUITY 2000 ANB 5.25% NLP CRF IMM FI 01-10 | 31,407,346 | XXX | 31,388,979 | XXX | 18,367 |
| 0200295. ANNUITY 2000 ANB 5.5% CARVM CRF DEF NFI 94-02 | 46,209 | XXX | 46,209 | XXX | |
| 0200296. ANNUITY 2000 ANB 5.5% NLP CRF IMM FI 01-08 | 69,405,214 | XXX | 69,405,214 | XXX | |
| 0200297. ANNUITY 2000 ANB 5.75% CARVM CRF DEF NFI 93-02 | 130,256 | XXX | 130,256 | XXX | |
| 0200298. ANNUITY 2000 ANB 5.75% NLP CRF IMM FI 99-01 | 886,596 | XXX | 886,596 | XXX | |
| 0200299. ANNUITY 2000 ANB 6% NLP CRF IMM FI 99-09 | 36,940,434 | XXX | 36,940,434 | XXX | |
| 0200300. ANNUITY 2000 ANB 6.25% NLP CRF IMM FI 98-01 | 2,309,850 | XXX | 2,309,850 | XXX | |
| 0200301. ANNUITY 2000 ANB 6.5% NLP CRF IMM FI 00-02 | 7,189,174 | XXX | 7,189,174 | XXX | |
| 0200302. ANNUITY 2000 ANB 6.75% NLP CRF IMM FI 00-01 | 6,045,325 | XXX | 6,045,325 | XXX | |
| 0200303. ANNUITY 2000 ANB 7% NLP CRF IMM FI 00 | 6,705,356 | XXX | 6,705,356 | XXX | |
| 0200304. PROG ANN (LN) 2.5% 64-75 | 387,616 | XXX | 387,616 | XXX | |
| 0200305. PROG ANN (LN) 3% 64-75 | 96,558 | XXX | 96,558 | XXX | |
| 0200306. PROG ANN (JP) ALB 2.5% CRF DEF FI 49-60 | 13,798 | XXX | 13,798 | XXX | |
| 0200307. PROG ANN (JP) ALB 3% CRF DEF FI 63-74 | 288,376 | XXX | 288,376 | XXX | |
| 0200308. PROG ANN (JP) ALB 3.5% CRF DEF FI 68-72 | 379,005 | XXX | 379,005 | XXX | |
| 0200309. PROG ANN (LN) ANB 3.5% NLP CRF IMM FI 74-75 | 4,857 | XXX | 4,857 | XXX | |
| 0200310. IRA/PRA RESERVE 3.5% | 26,211,750 | XXX | | XXX | 26,211,750 |
| 0200311. TSA/PRA RESERVE 3% | 2,254,777 | XXX | | XXX | 2,254,777 |
| 0200312. HIRO/PRA RESERVE 3% | 1,280,547 | XXX | | XXX | 1,280,547 |
| 0200313. SEPP/PRA RESERVE 3% | 791,605 | XXX | | XXX | 791,605 |
| 0200314. 1.25% NLP IMM FI 16 | 362,996 | XXX | 362,996 | XXX | |
| 0200315. 1.5% NLP IMM FI 16-17 | 3,798,470 | XXX | 3,798,470 | XXX | |
| 0200316. 1.75% NLP IMM FI 16 | 3,690,306 | XXX | 3,690,306 | XXX | |
| 0200317. 2% NLP IMM FI 16 | 5,207,856 | XXX | 5,207,856 | XXX | |
| 0200318. 2.25% NLP IMM FI 16-18 | 870,835 | XXX | 870,835 | XXX | |
| 0200319. 2.5% NLP IMM FI 10-13 NB | 22,959,351 | XXX | 22,959,351 | XXX | |
| 0200320. 2.5%-2.99% NLP IMM FI 18-19 NB | 10,926,692 | XXX | 10,926,692 | XXX | |
| 0200321. 2.75% NLP IMM FI 10-14 | 26,004,886 | XXX | 26,004,886 | XXX | |
| 0200322. 3% NLP IMM FI 03-14 NB | 46,383,789 | XXX | 46,383,789 | XXX | |
| 0200323. 3%-3.49% NLP IMM FI 18-19 NB | 31,841,883 | XXX | 31,841,883 | XXX | |
| 0200324. 3.25% NLP IMM FI 03-14 | 13,392,738 | XXX | 13,392,738 | XXX | |
| 0200325. 3.5% NLP IMM FI 03-19 NB | 55,001,065 | XXX | 55,001,065 | XXX | |
| 0200326. 3.5%-3.99% NLP IMM FI 18-19 NB | 43,843,469 | XXX | 43,843,469 | XXX | |
| 0200327. 3.75% NLP IMM FI 16-15 | 62,205,146 | XXX | 62,205,146 | XXX | |
| 0200328. 3.85% NLP IMM FI 93 | 2,311 | XXX | 2,311 | XXX | |
| 0200329. 4% CARVM CRF DEF NFI 13-19 NB | 202,720,361 | XXX | | XXX | 202,720,361 |
| 0200330. 4% NLP IMM FI 03-16 | 9,699,988 | XXX | 9,699,988 | XXX | |
| 0200331. 4%-4.49% NLP IMM FI 18-19 NB | 23,757,770 | XXX | 23,757,770 | XXX | |
| 0200332. 4.25% CARVM CRF DEF NFI 12-16 | 86,935,869 | XXX | | XXX | 86,935,869 |
| 0200333. 4.25% NLP IMM FI 99-12 | 363,217 | XXX | 363,217 | XXX | |
| 0200334. 4.45% NLP IMM FI 92 | 66,850 | XXX | 66,850 | XXX | |
| 0200335. 4.5% CARVM CRF DEF NFI 14 | 29,200,273 | XXX | | XXX | 29,200,273 |
| 0200336. 4.5% NLP IMM FI 98-06 | 162,857 | XXX | 162,857 | XXX | |
| 0200337. 4.7% NLP IMM FI 87-91 | 3,658,197 | XXX | 3,658,197 | XXX | |
| 0200338. 4.75% NLP IMM FI 04-07 | 610,283 | XXX | 610,283 | XXX | |
| 0200339. 4.95% NLP IMM FI 88-89 | 16,316,446 | XXX | 16,316,446 | XXX | |
| 0200340. 5% CARVM CRF DEF NFI 11 | 38,569,590 | XXX | | XXX | 38,569,590 |
| 0200341. 5% NLP IMM FI 92-11 | 404,140 | XXX | 404,140 | XXX | |
| 0200342. 5% NLP IMM&DEF 93-94 | 59,201 | XXX | | XXX | 59,201 |
| 0200343. 5.15% NLP IMM FI 93 | 15,101 | XXX | 15,101 | XXX | |
| 0200344. 5.2% NLP IMM FI 86 | 570,783 | XXX | 570,783 | XXX | |
| 0200345. 5.25% CARVM CRF DEF NFI 05-10 | 47,090,277 | XXX | | XXX | 47,090,277 |
| 0200346. 5.25% NLP IMM FI 93-07 | 2,421,927 | XXX | 2,421,927 | XXX | |
| 0200347. 5.45% NLP IMM FI 92 | 419,340 | XXX | 419,340 | XXX | |
| 0200348. 5.5% CARVM CRF DEF NFI 06-07 | 43,309,816 | XXX | | XXX | 43,309,816 |
| 0200349. 5.5% NLP IMM FI 96-08 | 3,597,580 | XXX | 3,597,580 | XXX | |
| 0200350. 5.75% CARVM CRF DEF NFI 04-08 | 48,418,382 | XXX | | XXX | 48,418,382 |
| 0200351. 5.75% NLP IMM FI 92-99 | 249,228 | XXX | 249,228 | XXX | |
| 0200352. 5.75% NLP IMM&DEF 93 | 41,832 | XXX | | XXX | 41,832 |
| 0200353. 5.95% NLP IMM FI 87 | 318,073 | XXX | 318,073 | XXX | |
| 0200354. 6% NLP IMM FI 91-09 | 2,402,733 | XXX | 2,402,733 | XXX | |
| 0200355. 6% NLP IMM&DEF 87-94 | 1,544,096 | XXX | | XXX | 1,544,096 |
| 0200356. 6.2% NLP IMM FI 82-92 | 8,988,246 | XXX | 8,988,246 | XXX | |
| 0200357. 6.25% CARVM CRF DEF NFI 99-09 | 110,857,042 | XXX | | XXX | 110,857,042 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200358. 6.25% NLP IMM FI 89-97 | 762,565 | XXX | 762,565 | XXX | |
| 0200359. 6.25% NLP IMM&DEF 88-92 | 659,437 | XXX | | XXX | 659,437 |
| 0200360. 6.45% NLP IMM FI 87-92 | 647,866 | XXX | 647,866 | XXX | |
| 0200361. 6.5% CARVM CRF DEF NFI 98 | 24,195,923 | XXX | | XXX | 24,195,923 |
| 0200362. 6.5% NLP IMM FI 86-02 | 1,636,025 | XXX | 1,636,025 | XXX | |
| 0200363. 6.5% NLP IMM&DEF 86-94 | 37,874 | XXX | | XXX | 37,874 |
| 0200364. 6.7% NLP IMM FI 87 | 25,457 | XXX | 25,457 | XXX | |
| 0200365. 6.75% CARVM CRF DEF NFI 94-02 | 57,850,188 | XXX | | XXX | 57,850,188 |
| 0200366. 6.75% NLP IMM FI 96-00 | 298,200 | XXX | 298,200 | XXX | |
| 0200367. 6.9% NLP IMM FI 93 | 20,659 | XXX | 20,659 | XXX | |
| 0200368. 6.95% NLP IMM FI 90-91 | 62,336 | XXX | 62,336 | XXX | |
| 0200369. 7% CARVM CRF DEF NFI 97-01 | 69,902,429 | XXX | | XXX | 69,902,429 |
| 0200370. 7% NLP IMM FI 00 | 111,463 | XXX | 111,463 | XXX | |
| 0200371. 7.2% NLP IMM FI 88 | 39,754 | XXX | 39,754 | XXX | |
| 0200372. 7.25% CARVM CRF DEF NFI 93-00 | 23,749,285 | XXX | | XXX | 23,749,285 |
| 0200373. 7.25% NLP IMM FI 90-95 | 143,604 | XXX | 143,604 | XXX | |
| 0200374. 7.25% NLP IMM&DEF 87-91 | 106,686 | XXX | | XXX | 106,686 |
| 0200375. 7.45% NLP IMM FI 88-89 | 1,023,411 | XXX | 1,023,411 | XXX | |
| 0200376. 7.5% CARVM CRF DEF NFI 81-95 | 6,292,496 | XXX | | XXX | 6,292,496 |
| 0200377. 7.5% NLP IMM FI 92 | 14,588 | XXX | 14,588 | XXX | |
| 0200378. 7.5% NLP IMM&DEF 85-89 | 201,425 | XXX | | XXX | 201,425 |
| 0200379. 7.75% NLP IMM FI 92 | 20,250 | XXX | 20,250 | XXX | |
| 0200380. 8% CARVM CRF DEF NFI 92 | 2,542,121 | XXX | | XXX | 2,542,121 |
| 0200381. 8% NLP IMM FI 91 | 2,392 | XXX | 2,392 | XXX | |
| 0200382. 8% NLP IMM&DEF 86 | 6,876 | XXX | | XXX | 6,876 |
| 0200383. 8.2% NLP IMM FI 85 | 378,844 | XXX | 378,844 | XXX | |
| 0200384. 8.25% NLP IMM FI 90-91 | 103,524 | XXX | 103,524 | XXX | |
| 0200385. 8.5% CARVM CRF DEF NFI 87-90 | 3,808,628 | XXX | | XXX | 3,808,628 |
| 0200386. 8.5% NLP IMM FI 89 | 9,954 | XXX | 9,954 | XXX | |
| 0200387. 8.75% CARVM CRF DEF NFI 91 | 2,229,118 | XXX | | XXX | 2,229,118 |
| 0200388. 8.75% NLP IMM FI 89 | 84,591 | XXX | 84,591 | XXX | |
| 0200389. 9% CARVM CRF DEF NFI 89 | 554,380 | XXX | | XXX | 554,380 |
| 0200390. 9.25% CARVM CRF DEF NFI 88 | 447,002 | XXX | | XXX | 447,002 |
| 0200391. 9.25% NLP IMM FI 86 | 81,949 | XXX | 81,949 | XXX | |
| 0200392. 9.45% NLP IMM FI 84 | 62,482 | XXX | 62,482 | XXX | |
| 0200393. 9.5% CARVM CRF DEF NFI 86 | 329,694 | XXX | | XXX | 329,694 |
| 0200394. 9.95% NLP IMM FI 84 | 82,259 | XXX | 82,259 | XXX | |
| 0200395. 11.5% CARVM CRF DEF NFI 85 | 250,519 | XXX | | XXX | 250,519 |
| 0200396. 11.75% CARVM CRF DEF NFI 83-84 | 398,790 | XXX | | XXX | 398,790 |
| 0200397. 13.75% CARVM CRF DEF NFI 82 | 439,379 | XXX | | XXX | 439,379 |
| 0200398. ACCOUNT VALUE | 8,283,868,377 | XXX | 13,069,105 | XXX | 8,270,799,272 |
| 0299997. Totals (Gross) | 45,282,418,800 | XXX | 31,527,460,656 | XXX | 13,754,958,144 |
| 0299998. Reinsurance ceded | 2,934,191,756 | XXX | 2,863,354,474 | XXX | 70,837,283 |
| 0299999. Totals (Net) | 42,348,227,044 | XXX | 28,664,106,183 | XXX | 13,684,120,861 |
| **Supplementary Contracts with Life Contingencies:** | | | | | |
| 0300001. 1937 SA 2.5% 51-80 | 42,084 | | 42,084 | | |
| 0300002. 1937 SA 3% 44-72 | 136,255 | | 136,255 | | |
| 0300003. 1937 SA 3.5% 73 | 607 | | 607 | | |
| 0300004. 1949 ANN proj. 2.5% 44-84 | 1,076 | | 1,076 | | |
| 0300005. 1949 ANN proj. 3% 63-74 | 144,930 | | 144,930 | | |
| 0300006. 1949 ANN proj. 3.5% 76-79 | 5,227 | | 5,227 | | |
| 0300007. 1971 IAM 4.5% 75-79 | 38,332 | | 38,332 | | |
| 0300008. 1971 IAM 6% 79-91 | 1,056,110 | | 1,056,110 | | |
| 0300009. 1971 IAM 7.5% 82-87 | 66,036 | | 66,036 | | |
| 0300010. 1971 IAM ANB 6% NLP CRF IMM FI 84-85 | 11,623 | | 11,623 | | |
| 0300011. 1971 IAM ANB 11.25% NLP CRF IMM FI 83 | 1,559 | | 1,559 | | |
| 0300012. 1983A 75-14 | 678,495 | | 678,495 | | |
| 0300013. 1983A 2.5% 87-93 | 259,350 | | 259,350 | | |
| 0300014. 1983A 3% 74-88 | 6,478 | | 6,478 | | |
| 0300015. 1983A 3.75% 18 | 37,413 | | 37,413 | | |
| 0300016. 1983A 4.5% 98 | 44,820 | | 44,820 | | |
| 0300017. 1983A 5.5% 95-98 | 47,448 | | 47,448 | | |
| 0300018. 1983A 6% 72-03 | 4,542,348 | | 4,542,348 | | |
| 0300019. 1983A 6.25% 99 | 20,610 | | 20,610 | | |
| 0300020. 1983A 7.5% 85-92 | 162,573 | | 162,573 | | |
| 0300021. 1983A 8.5% 86-97 | 514,880 | | 514,880 | | |
| 0300022. 1983A ANB 4% NLP CRF IMM FI 99 | 30,227 | | 30,227 | | |
| 0300023. 1983A ANB 4.5% NLP CRF IMM FI 99 | 30,003 | | 30,003 | | |
| 0300024. 1983A ANB 5% NLP CRF IMM FI 95-96 | 77,118 | | 77,118 | | |
| 0300025. 1983A ANB 5.25% NLP CRF IMM FI 97 | 20,631 | | 20,631 | | |
| 0300026. 1983A ANB 5.5% NLP CRF IMM FI 94-98 | 458,821 | | 458,821 | | |
| 0300027. 1983A ANB 6% NLP CRF IMM FI 96-99 | 1,181,364 | | 1,181,364 | | |
| 0300028. 1983A ANB 6.25% NLP CRF IMM FI 98-99 | 232,386 | | 232,386 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0300029. 1983A ANB 6.5% NLP CRF IMM FI 93-02 | 575,627 | | 575,627 | | |
| 0300030. 1983A ANB 6.7% NLP CRF IMM FI 87 | 3,553 | | 3,553 | | |
| 0300031. 1983A ANB 6.75% NLP CRF IMM FI 93-01 | 656,595 | | 656,595 | | |
| 0300032. 1983A ANB 6.9% NLP CRF IMM FI 93 | 35,426 | | 35,426 | | |
| 0300033. 1983A ANB 6.95% NLP CRF IMM FI 90 | 36,919 | | 36,919 | | |
| 0300034. 1983A ANB 7% NLP CRF IMM FI 93 | 15,611 | | 15,611 | | |
| 0300035. 1983A ANB 7.25% NLP CRF IMM FI 95 | 148,683 | | 148,683 | | |
| 0300036. 1983A ANB 7.45% NLP CRF IMM FI 88-89 | 17,406 | | 17,406 | | |
| 0300037. 1983A ANB 7.5% NLP CRF IMM FI 87-92 | 461,200 | | 461,200 | | |
| 0300038. 1983A ANB 7.75% NLP CRF IMM FI 92 | 49,498 | | 49,498 | | |
| 0300039. 1983A ANB 8% NLP CRF IMM FI 87 | 6,406 | | 6,406 | | |
| 0300040. 1983A ANB 8.25% NLP CRF IMM FI 90-91 | 214,507 | | 214,507 | | |
| 0300041. 1983A ANB 8.75% NLP CRF IMM FI 88 | 23,887 | | 23,887 | | |
| 0300042. 2012 IAR ANB 1.75% NLP CRF IMM FI 16 | 39,232 | | 39,232 | | |
| 0300043. 2012 IAR ANB 2%-2.49% NLP CRF IMM FI 18-19 NB | 459,543 | | 459,543 | | |
| 0300044. 2012 IAR ANB 2.5% NLP CRF IMM FI 15-17 | 269,047 | | 269,047 | | |
| 0300045. 2012 IAR ANB 2.5%-2.99% NLP CRF IMM FI 18-19 NB | 2,775,623 | | 2,775,623 | | |
| 0300046. 2012 IAR ANB 2.75% NLP CRF IMM FI 16 | 1,214,208 | | 1,214,208 | | |
| 0300047. 2012 IAR ANB 3% NLP CRF IMM FI 15-16 | 2,652,975 | | 2,652,975 | | |
| 0300048. 2012 IAR ANB 3%-3.49% NLP CRF IMM FI 18-19 NB | 6,685,834 | | 6,685,834 | | |
| 0300049. 2012 IAR ANB 3.25% NLP CRF IMM FI 16 | 1,316,559 | | 1,316,559 | | |
| 0300050. 2012 IAR ANB 3.5% NLP CRF IMM FI 16-17 | 7,528,758 | | 7,528,758 | | |
| 0300051. 2012 IAR ANB 3.5%-3.99% NLP CRF IMM FI 18-19 NB | 7,213,631 | | 7,213,631 | | |
| 0300052. 2012 IAR ANB 3.75% NLP CRF IMM FI 15-17 | 5,573,057 | | 5,573,057 | | |
| 0300053. 2012 IAR ANB 4% NLP CRF IMM FI 15-16 | 2,256,430 | | 2,256,430 | | |
| 0300054. 2012 IAR ANB 4%-4.49% NLP CRF IMM FI 18-19 NB | 4,135,554 | | 4,135,554 | | |
| 0300055. ANNUITY 2000 1.5% 15 | 29,839 | | 29,839 | | |
| 0300056. ANNUITY 2000 2% 15 | 4,859 | | 4,859 | | |
| 0300057. ANNUITY 2000 2.25% 15-17 | 186,606 | | 186,606 | | |
| 0300058. ANNUITY 2000 2.5% 12-16 | 346,948 | | 346,948 | | |
| 0300059. ANNUITY 2000 2.75% 11-19 | 698,069 | | 698,069 | | |
| 0300060. ANNUITY 2000 3% 10-16 | 792,000 | | 792,000 | | |
| 0300061. ANNUITY 2000 3.25% 10-19 | 741,616 | | 741,616 | | |
| 0300062. ANNUITY 2000 3.5% 16-18 | 272,524 | | 272,524 | | |
| 0300063. ANNUITY 2000 3.75% 15-19 | 3,799,459 | | 3,799,459 | | |
| 0300064. ANNUITY 2000 4% 15-16 | 287,169 | | 287,169 | | |
| 0300065. ANNUITY 2000 4.5% 03-10 | 273,950 | | 273,950 | | |
| 0300066. ANNUITY 2000 5% 00-02 | 331,428 | | 331,428 | | |
| 0300067. ANNUITY 2000 5.25% 05-06 | 3,767,886 | | 3,767,886 | | |
| 0300068. ANNUITY 2000 5.5% 04-08 | 1,552,835 | | 1,552,835 | | |
| 0300069. ANNUITY 2000 6% 99-09 | 2,486,508 | | 2,486,508 | | |
| 0300070. ANNUITY 2000 ANB 2.5% NLP CRF IMM FI 10-14 | 2,456,816 | | 2,456,816 | | |
| 0300071. ANNUITY 2000 ANB 2.75% NLP CRF IMM FI 10-14 | 8,193,817 | | 8,193,817 | | |
| 0300072. ANNUITY 2000 ANB 3% NLP CRF IMM FI 02-14 | 3,431,204 | | 3,431,204 | | |
| 0300073. ANNUITY 2000 ANB 3.25% NLP CRF IMM FI 10-14 | 2,119,534 | | 2,119,534 | | |
| 0300074. ANNUITY 2000 ANB 3.5% NLP CRF IMM FI 02 | 71,237 | | 71,237 | | |
| 0300075. ANNUITY 2000 ANB 4% NLP CRF IMM FI 00-13 | 65,973 | | 65,973 | | |
| 0300076. ANNUITY 2000 ANB 5.25% NLP CRF IMM FI 05-06 | 2,688,880 | | 2,688,880 | | |
| 0300077. ANNUITY 2000 ANB 5.5% NLP CRF IMM FI 03-08 | 4,635,826 | | 4,635,826 | | |
| 0300078. ANNUITY 2000 ANB 6% NLP CRF IMM FI 01-09 | 4,174,143 | | 4,174,143 | | |
| 0300079. ANNUITY 2000 ANB 6.5% NLP CRF IMM FI 02 | 739,085 | | 739,085 | | |
| 0300080. ANNUITY 2000 ANB 6.75% NLP CRF IMM FI 00-01 | 162,116 | | 162,116 | | |
| 0300081. ANNUITY 2000 ANB 7% NLP CRF IMM FI 00 | 858,991 | | 858,991 | | |
| 0300082. AMERICAN ANNUITANTS 3% 63-71 | 19,440 | | 19,440 | | |
| 0300083. PROG ANN (JP) 3% 77-02 | 36,106 | | 36,106 | | |
| 0300084. AMERICAN ANNUITANTS 3.5% 43-77 | 12,828 | | 12,828 | | |
| 0399997. Totals (Gross) | 99,452,265 | 0 | 99,452,265 | 0 | 0 |
| 0399998. Reinsurance ceded | 57,878 | | 57,878 | | |
| 0399999. Totals (Net) | 99,394,387 | 0 | 99,394,387 | 0 | 0 |
| **Accidental Death Benefits:** | | | | | |
| 0400001. 1926 - 33 ADB 2.5% NLP CNF 56-62 | 49 | | 49 | | |
| 0400002. 1959 ADB 115% 1980 CSO 3% CRVM CNF ISL 89-93 | 51 | | 51 | | |
| 0400003. 1959 ADB 125% 1980 CSO 3% CRVM CNF ISL 89-08 | 364 | | 364 | | |
| 0400004. 1959 ADB 1958 CET 3% NLP CRF 63-88 | 8 | | 8 | | |
| 0400005. 1959 ADB 1958 CSO 2.5% | 110,076 | | 110,076 | | |
| 0400006. 1959 ADB 1958 CSO 3% CNF ISL 82-88 | 1,170 | | 1,170 | | |
| 0400007. 1959 ADB 1958 CSO 3% NLP CNF 62-89 | 209,605 | | 209,605 | | |
| 0400008. 1959 ADB 1958 CSO 3% NLP CNF ISL 82-89 | 1,412 | | 1,412 | | |
| 0400009. 1959 ADB 1958 CSO 3% NLP CRF 64-91 | 23,434 | | 23,434 | | |
| 0400010. 1959 ADB 1958 CSO 4% CRVM CNF ISL 82-87 | 5,944 | | 5,944 | | |
| 0400011. 1959 ADB 1958 CSO 4% NLP CNF 63-72 | 63,715 | | 63,715 | | |
| 0400012. 1959 ADB 1958 CSO 4.5% | 1,389,302 | | 1,389,302 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0400013. 1959 ADB 1958 CSO 4.5% CNF ISL 83-84 | 390 | | 390 | | |
| 0400014. 1959 ADB 1958 CSO 4.5% CRVM CNF ISL 83-88 | 9,853 | | 9,853 | | |
| 0400015. 1959 ADB 1958 CSO ALB 3.5% CRVM CRF 65-74 | 143 | | 143 | | |
| 0400016. 1959 ADB 1958 CSO ALB 4% CRVM CRF 75-79 | 515 | | 515 | | |
| 0400017. 1959 ADB 1958 CSO ALB 4% NLP CNF | 322 | | 322 | | |
| 0400018. 1959 ADB 1958 CSO ALB 4.5% CRVM CRF 80-81 | 310 | | 310 | | |
| 0400019. 1959 ADB 1958 CSO ALB 6% CRVM CRF 83-85 | 122 | | 122 | | |
| 0400020. 1959 ADB 1958 CSO ANB 2.5% NLP CNF 63-77 | 559 | | 559 | | |
| 0400021. 1959 ADB 1958 CSO ANB 2.5% NLP CRF 66-75 | 24 | | 24 | | |
| 0400022. 1959 ADB 1958 CSO ANB 3% CRVM CRF 71-85 | 16,595 | | 16,595 | | |
| 0400023. 1959 ADB 1958 CSO ANB 3% NLP CNF 62-83 | 18,531 | | 18,531 | | |
| 0400024. 1959 ADB 1958 CSO ANB 3% NLP CRF 62-91 | 8,626 | | 8,626 | | |
| 0400025. 1959 ADB 1958 CSO ANB 3.5% CRVM CNF 77-83 | 28 | | 28 | | |
| 0400026. 1959 ADB 1958 CSO ANB 3.5% CRVM CRF 64-86 | 2,611 | | 2,611 | | |
| 0400027. 1959 ADB 1958 CSO ANB 3.5% NLP CNF 77-88 | 6,612 | | 6,612 | | |
| 0400028. 1959 ADB 1958 CSO ANB 3.5% NLP CRF 68-88 | 10,891 | | 10,891 | | |
| 0400029. 1959 ADB 1958 CSO ANB 4% CRVM CRF 81 | 1,452 | | 1,452 | | |
| 0400030. 1959 ADB 1958 CSO ANB 4% NLP CRF 75-79 | 146 | | 146 | | |
| 0400031. 1959 ADB 1958 CSO ANB 4.5% CRVM CRF 82-84 | 1,254 | | 1,254 | | |
| 0400032. 1959 ADB 1958 CSO ANB 4.5% MOD CRF 95-96 | 128 | | 128 | | |
| 0400033. 1959 ADB 1958 CSO ANB 5.5% CRVM CRF 83-87 | 2,167 | | 2,167 | | |
| 0400034. 1959 ADB 1958 CSO ANB 5.5% MOD CRF 91 | 28 | | 28 | | |
| 0400035. 1959 ADB 1958 CSO ANB 6% MOD CRF 85-86 | 87 | | 87 | | |
| 0400036. 1959 ADB 1958 CSO ANB 6% NLP CRF 83 | 36 | | 36 | | |
| 0400037. 1959 ADB 1958 CSO CRVM CNF ISL 82-88 | 201 | | 201 | | |
| 0400038. 1959 ADB 1960 CSG 4% | 63,980 | | | | 63,980 |
| 0400039. 1959 ADB 1980 CSO 3% CNF ISL 88-96 | 331 | | 331 | | |
| 0400040. 1959 ADB 1980 CSO 3% CRVM CNF ISL 85-08 | 76,762 | | 76,762 | | |
| 0400041. 1959 ADB 1980 CSO 3% NLP CNF 82-06 | 93,393 | | 93,393 | | |
| 0400042. 1959 ADB 1980 CSO 3% NLP CNF ISL 84-85 | 766 | | 766 | | |
| 0400043. 1959 ADB 1980 CSO 3.5% CRVM CNF ISL 94 | 245 | | 245 | | |
| 0400044. 1959 ADB 1980 CSO 3.5% NLP CNF 89-97 | 2,678 | | 2,678 | | |
| 0400045. 1959 ADB 1980 CSO 4% CRVM CNF | 17,792 | | 17,792 | | |
| 0400046. 1959 ADB 1980 CSO 4% CRVM CNF ISL 82-96 | 34,441 | | 34,441 | | |
| 0400047. 1959 ADB 1980 CSO 4.5% CNF ISL 95 | 123 | | 123 | | |
| 0400048. 1959 ADB 1980 CSO 4.5% CRVM CNF | 1,517 | | 1,517 | | |
| 0400049. 1959 ADB 1980 CSO 4.5% CRVM CNF ISL 97-01 | 401 | | 401 | | |
| 0400050. 1959 ADB 1980 CSO 4.5% NLP CNF ISL 87-95 | 20,041 | | 20,041 | | |
| 0400051. 1959 ADB 1980 CSO 5% CNF ISL 92-94 | 1,020 | | 1,020 | | |
| 0400052. 1959 ADB 1980 CSO 5% CRVM CRF 95 | 727 | | 727 | | |
| 0400053. 1959 ADB 1980 CSO 5.5% CNF ISL 87-91 | 1,663 | | 1,663 | | |
| 0400054. 1959 ADB 1980 CSO 5.5% NLP CNF 91-92 | 80 | | 80 | | |
| 0400055. 1959 ADB 1980 CSO 6% CNF ISL 85-86 | 1,307 | | 1,307 | | |
| 0400056. 1959 ADB 1980 CSO ALB 4.5% CRVM CNF 98-99 | 3,253 | | 3,253 | | |
| 0400057. 1959 ADB 1980 CSO ALB 4.5% NLP CNF 99 | 157 | | 157 | | |
| 0400058. 1959 ADB 1980 CSO ANB 3.5% CRVM CRF 66-74 | 117 | | 117 | | |
| 0400059. 1959 ADB 1980 CSO ANB 4% CRVM CRF 75-79 | 86 | | 86 | | |
| 0400060. 1959 ADB 1980 CSO ANB 4.5% CRVM CRF 80-99 | 966 | | 966 | | |
| 0400061. 1959 ADB 1980 CSO ANB 5% CRVM CRF 94 | 144 | | 144 | | |
| 0400062. 1959 ADB 1980 CSO ANB 5.5% CRVM CRF 87-89 | 33 | | 33 | | |
| 0400063. 1959 ADB 1980 CSO ANB 6% CRVM CRF 83-85 | 407 | | 407 | | |
| 0400064. 1959 ADB 1980 CSO CRVM CNF ISL 86-08 | 1,319 | | 1,319 | | |
| 0400065. 1959 ADB 2001 CSO 3% CRVM CNF ISL 05-19 NB | 3,926 | | 3,926 | | |
| 0400066. 1959 ADB 2001 CSO 3% NLP CNF ISL 84-90 | 363 | | 363 | | |
| 0400067. 1959 ADB ISL 87-01 | 2,106 | | 2,106 | | |
| 0400068. INTERCO DI 1941 CSO 2.5% NLP CRF 57-62 | 61 | | 61 | | |
| 0400069. INTERCO DI 1941 CSO 3% CRVM CRF 59-64 | 22 | | 22 | | |
| 0400070. INTERCO DI 1941 CSO 3% NLP CNF 48-62 | 2,624 | | 2,624 | | |
| 0400071. INTERCO DI 1941 CSO 3% NLP CRF 52-62 | 1,458 | | 1,458 | | |
| 0400072. INTERCO DI 1941 CSO 4% NLP CNF 50-61 | 3,434 | | 3,434 | | |
| 0499997. Totals (Gross) | 2,224,498 | 0 | 2,160,518 | 0 | 63,980 |
| 0499998. Reinsurance ceded | 1,516,844 | | 1,516,844 | | |
| 0499999. Totals (Net) | 707,654 | 0 | 643,674 | 0 | 63,980 |
| **Disability - Active Lives:** | | | | | |
| 0500001. 1952 DISABILITY STUDY 115% 1980 CSO ALB 4.5% CRVM CNF ISL 91 | 25 | | 25 | | |
| 0500002. 1952 DISABILITY STUDY 115% 1980 CSO ALB 5% CRVM CNF ISL 89-93 | 228 | | 228 | | |
| 0500003. 1952 DISABILITY STUDY 125% 1980 CSO ALB 4% CRVM CNF ISL 06-08 | 311 | | 311 | | |
| 0500004. 1952 DISABILITY STUDY 125% 1980 CSO ALB 4.5% CRVM CNF ISL 89-05 | 3,156 | | 3,156 | | |
| 0500005. 1952 DISABILITY STUDY 125% 1980 CSO ALB 5.5% CRVM CNF ISL 89-92 | 442 | | 442 | | |
| 0500006. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% MOD CRF 61 | 5 | | 5 | | |
| 0500007. 1952 DISABILITY STUDY 1941 CSO ANB 3% CRVM CRF 62-64 | 15 | | 15 | | |
| 0500008. 1952 DISABILITY STUDY 1958 CSO 3.5% | 8,052,687 | | 8,052,687 | | |
| 0500009. 1952 DISABILITY STUDY 1958 CSO 4% CRVM CNF ISL 82-89 | 2,058 | | 2,058 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0500010. 1952 DISABILITY STUDY 1958 CSO ALB 2.5% CRVM CNF 75-84 | 455 | | 455 | | |
| 0500011. 1952 DISABILITY STUDY 1958 CSO ALB 3% CRVM CNF 73-83 | 12,177 | | 12,177 | | |
| 0500012. 1952 DISABILITY STUDY 1958 CSO ALB 3.5% CRVM CRF 66-74 | 0 | | 0 | | |
| 0500013. 1952 DISABILITY STUDY 1958 CSO ALB 4% CRVM CRF 75-79 | 45 | | 45 | | |
| 0500014. 1952 DISABILITY STUDY 1958 CSO ALB 4.5% CRVM CRF 80-82 | 36 | | 36 | | |
| 0500015. 1952 DISABILITY STUDY 1958 CSO ALB 5.5% CRVM CRF 87 | 1 | | 1 | | |
| 0500016. 1952 DISABILITY STUDY 1958 CSO ALB 6% CRVM CRF 83-85 | 15 | | 15 | | |
| 0500017. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% CRVM CNF 71-95 | 12,801 | | 12,801 | | |
| 0500018. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% MOD CNF 78-84 | 204 | | 204 | | |
| 0500019. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% NLP CNF 61-95 | 44,275 | | 44,275 | | |
| 0500020. 1952 DISABILITY STUDY 1958 CSO ANB 3% CNF ISL 81-88 | 90,556 | | 90,556 | | |
| 0500021. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF 63-90 | 69,283 | | 69,283 | | |
| 0500022. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF ISL 83-88 | 1,412 | | 1,412 | | |
| 0500023. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CRF 65-88 | 49,508 | | 49,508 | | |
| 0500024. 1952 DISABILITY STUDY 1958 CSO ANB 3% MOD CRF 74-76 | 9 | | 9 | | |
| 0500025. 1952 DISABILITY STUDY 1958 CSO ANB 3% NJ CNF 80-82 | 143 | | 143 | | |
| 0500026. 1952 DISABILITY STUDY 1958 CSO ANB 3% NJ CRF 64-93 | 10,433 | | 10,433 | | |
| 0500027. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF 62-06 | 22,708 | | 22,708 | | |
| 0500028. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF ISL 86-87 | 574 | | 574 | | |
| 0500029. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CRF 77-01 | 4,107 | | 4,107 | | |
| 0500030. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CNF 77-87 | 4,891 | | 4,891 | | |
| 0500031. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CRF 70-83 | 578 | | 578 | | |
| 0500032. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% NJ CNF 78-88 | 81 | | 81 | | |
| 0500033. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% NJ CRF 77-88 | 23,170 | | 23,170 | | |
| 0500034. 1952 DISABILITY STUDY 1958 CSO ANB 4% CRVM CNF ISL 82-88 | 22,055 | | 22,055 | | |
| 0500035. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CNF ISL 83-88 | 5,232 | | 5,232 | | |
| 0500036. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CRF 81-98 | 43,333 | | 43,333 | | |
| 0500037. 1952 DISABILITY STUDY 1958 CSO ANB 5% CRVM CRF 93-94 | 4,446 | | 4,446 | | |
| 0500038. 1952 DISABILITY STUDY 1958 CSO ANB 5.5% CRVM CRF 87-92 | 80 | | 80 | | |
| 0500039. 1952 DISABILITY STUDY 1958 CSO ANB 5.5% NLP CNF ISL 87-89 | 31,306 | | 31,306 | | |
| 0500040. 1952 DISABILITY STUDY 1958 CSO ANB 6% CRVM CRF 83-86 | 134 | | 134 | | |
| 0500041. 1952 DISABILITY STUDY 1958 CSO ANB 6% NLP CNF ISL 83-86 | 73,030 | | 73,030 | | |
| 0500042. 1952 DISABILITY STUDY 1980 CSO 3.5% NLP CNF ISL 84-85 | 82 | | 82 | | |
| 0500043. 1952 DISABILITY STUDY 1980 CSO 4% CRVM CNF ISL 85-08 | 153,915 | | 153,915 | | |
| 0500044. 1952 DISABILITY STUDY 1980 CSO 4.5% CRVM CNF ISL 85-97 | 74,549 | | 74,549 | | |
| 0500045. 1952 DISABILITY STUDY 1980 CSO ALB 2.5% CRVM CNF 86-90 | 292 | | 292 | | |
| 0500046. 1952 DISABILITY STUDY 1980 CSO ALB 3% CRVM CRF 76-99 | 5,208 | | 5,208 | | |
| 0500047. 1952 DISABILITY STUDY 1980 CSO ALB 3.5% CRVM CNF 89-00 | 15,279 | | 15,279 | | |
| 0500048. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CNF 96-01 | 5,198 | | 5,198 | | |
| 0500049. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CRF 92-98 | 490 | | 490 | | |
| 0500050. 1952 DISABILITY STUDY 1980 CSO ALB 5% CRVM CRF 93-94 | 15 | | 15 | | |
| 0500051. 1952 DISABILITY STUDY 1980 CSO ALB 5.5% NLP CNF ISL 88-89 | 141 | | 141 | | |
| 0500052. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% CRVM CNF 87-95 | 30,626 | | 30,626 | | |
| 0500053. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% NLP CNF 88-95 | 14,662 | | 14,662 | | |
| 0500054. 1952 DISABILITY STUDY 1980 CSO ANB 3% CNF ISL 87-97 | 32,083 | | 32,083 | | |
| 0500055. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF 72-09 | 1,655,991 | | 1,655,991 | | |
| 0500056. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF ISL 85-99 | 42,429 | | 42,429 | | |
| 0500057. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CRF 84-95 | 1,401 | | 1,401 | | |
| 0500058. 1952 DISABILITY STUDY 1980 CSO ANB 3% ILL CNF 06 | 3,487 | | 3,487 | | |
| 0500059. 1952 DISABILITY STUDY 1980 CSO ANB 3% NLP CNF 89-10 | 126,352 | | 126,352 | | |
| 0500060. 1952 DISABILITY STUDY 1980 CSO ANB 3% NLP CRF 90 | 232 | | 232 | | |
| 0500061. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CNF 86-08 | 13,303,742 | | 13,303,742 | | |
| 0500062. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CRF 70-74 | 8 | | 8 | | |
| 0500063. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF 89-11 | 3,096 | | 3,096 | | |
| 0500064. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF ISL 83-08 | 1,579,028 | | 1,578,410 | | 617 |
| 0500065. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CRF 75-79 | 267 | | 267 | | |
| 0500066. 1952 DISABILITY STUDY 1980 CSO ANB 4% NLP CNF ISL 92 | 184 | | 184 | | |
| 0500067. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF 95-05 | 1,125,714 | | 1,125,714 | | |
| 0500068. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF ISL 84-05 | 602,354 | | 602,354 | | |
| 0500069. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CRF 80-99 | 906 | | 906 | | |
| 0500070. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% NLP CNF ISL 93-95 | 945 | | 945 | | |
| 0500071. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF 93-94 | 10,425 | | 10,425 | | |
| 0500072. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF ISL 88-94 | 100,694 | | 100,694 | | |
| 0500073. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CRF 93-94 | 2,144 | | 2,144 | | |
| 0500074. 1952 DISABILITY STUDY 1980 CSO ANB 5% NLP CNF ISL 93-94 | 1,529 | | 1,529 | | |
| 0500075. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF 91-92 | 4,202 | | 4,202 | | |
| 0500076. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF ISL 87-92 | 10,412 | | 10,412 | | |
| 0500077. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CRF 87-92 | 4,961 | | 4,961 | | |
| 0500078. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% NLP CNF ISL 86-92 | 32,339 | | 32,339 | | |
| 0500079. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CNF ISL 85-86 | 3,376 | | 3,376 | | |
| 0500080. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CRF 83-86 | 370 | | 370 | | |
| 0500081. 1952 DISABILITY STUDY 2001 CSO 3.5% CRVM CNF ISL 13-19 NB | 488,104 | | 488,104 | | |
| 0500082. 1952 DISABILITY STUDY 2001 CSO 3.5% NLP CNF ISL 84-91 | 340 | | 340 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0500083. 1952 DISABILITY STUDY 2001 CSO 4% CRVM CNF ISL 06-12 | 183,635 | | 183,635 | | |
| 0500084. 1952 DISABILITY STUDY 2001 CSO 4.5% CRVM CNF ISL 05 | 7,110 | | 7,110 | | |
| 0500085. 1952 DISABILITY STUDY 2001 CSO ANB 3% CRVM CNF | 37,221 | | 37,221 | | |
| 0500086. 1952 DISABILITY STUDY 2001 CSO ANB 3.5% CRVM CNF 05-19 | 680,405 | | 680,405 | | |
| 0500087. 1952 DISABILITY STUDY 2001 CSO ANB 4% CRVM CNF 04-12 | 2,607,908 | | 2,607,908 | | |
| 0500088. 1952 DISABILITY STUDY 2017 CSO 3.5% CRVM CNF ISL 18-19 NB | 1,603 | | 1,603 | | |
| 0500089. 1952 DISABILITY STUDY 2017 CSO ANB 3.5% VM-20 NPR CNF 17-19 | 275,016 | | 275,016 | | |
| 0500090. 1952 DISABILITY STUDY ISL 83-06 | 79,820 | | 79,820 | | |
| 0500091. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 4% FPT CRF 06-08 | 63,186,958 | | 63,186,958 | | |
| 0500092. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 4.5% FPT CRF 95-05 | 222,552,330 | | 222,552,330 | | |
| 0500093. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 5% FPT CRF 93-94 | 266,071 | | 266,071 | | |
| 0500094. 1994 GAM Static 2009 INTERCO Morbidity 1980 CSO ALB 5.5% FPT CRF 92 | 12,719 | | 12,719 | | |
| 0500095. 1994 GAM Static 2009 INTERCO Morbidity 2001 CSO ALB 3.5% FPT CRF 13-18 | 744,789,889 | | 744,789,889 | | |
| 0500096. 1994 GAM Static 2009 INTERCO Morbidity 2001 CSO ALB 4% FPT CRF 06-12 | 389,998,023 | | 389,998,023 | | |
| 0500097. 1994 GAM Static 2009 INTERCO Morbidity 2001 CSO ALB 4.5% FPT CRF 05 | 113,685 | | 113,685 | | |
| 0500098. 1994 GAM Static 2014 INTERCO Morbidity 2001 CSO ALB 3.5% FPT CRF 17-18 | 57,969,996 | | 57,969,996 | | |
| 0500099. 1994 GAM Static 2014 INTERCO Morbidity 2017 CSO ALB 3.5% FPT CRF 19 NB | 99,870 | | 99,870 | | |
| 0599997. Totals (Gross) | 1,510,885,830 | 0 | 1,510,885,213 | 0 | 617 |
| 0599998. Reinsurance ceded | 19,281,995 | | 19,281,995 | | |
| 0599999. Totals (Net) | 1,491,603,836 | 0 | 1,491,603,218 | 0 | 617 |
| **Disability - Disabled Lives:** | | | | | |
| 0600001. 1952 DISABILITY STUDY 115% 1980 CSO ALB 5% CRVM CNF ISL 93 | 8,453 | | 8,453 | | |
| 0600002. 1952 DISABILITY STUDY 125% 1980 CSO ALB 4.5% CRVM CNF ISL 90-04 | 178,837 | | 178,837 | | |
| 0600003. 1952 DISABILITY STUDY 125% 1980 CSO ALB 5.5% CRVM CNF ISL 89-92 | 33,056 | | 33,056 | | |
| 0600004. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% CRVM CRF 60-62 | 2,551 | | 2,551 | | |
| 0600005. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% NLP CNF 58 | 439 | | 439 | | |
| 0600006. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% NLP CRF 48-59 | 1,680 | | 1,680 | | |
| 0600007. 1952 DISABILITY STUDY 1941 CSO ANB 3% CRVM CNF 58-61 | 4,509 | | 4,509 | | |
| 0600008. 1952 DISABILITY STUDY 1941 CSO ANB 3% CRVM CRF 62 | 522 | | 522 | | |
| 0600009. 1952 DISABILITY STUDY 1941 CSO ANB 3% NLP CNF 53-60 | 999 | | 999 | | |
| 0600010. 1952 DISABILITY STUDY 1958 CSO 4% CRVM CNF ISL 82-88 | 564,300 | | 564,300 | | |
| 0600011. 1952 DISABILITY STUDY 1958 CSO ALB 2.5% CRVM CNF 83 | 650 | | 650 | | |
| 0600012. 1952 DISABILITY STUDY 1958 CSO ALB 3% CRVM CNF 73-80 | 6,019 | | 6,019 | | |
| 0600013. 1952 DISABILITY STUDY 1958 CSO ALB 3.5% CRVM CRF 66-71 | 194 | | 194 | | |
| 0600014. 1952 DISABILITY STUDY 1958 CSO ALB 4% CRVM CRF 79 | 117 | | 117 | | |
| 0600015. 1952 DISABILITY STUDY 1958 CSO ALB CRVM CRF ISL 83-88 | 6,130,114 | | 6,130,114 | | |
| 0600016. 1952 DISABILITY STUDY 1958 CSO ALB CV CRF ISL 82-88 | 6,714,246 | | 6,714,246 | | |
| 0600017. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% CRVM CNF 83-86 | 31,813 | | 31,813 | | |
| 0600018. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% CRVM CRF 66 | 665 | | 665 | | |
| 0600019. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% MOD CNF 80 | 4,590 | | 4,590 | | |
| 0600020. 1952 DISABILITY STUDY 1958 CSO ANB 2.5% NLP CNF 61-88 | 180,280 | | 180,280 | | |
| 0600021. 1952 DISABILITY STUDY 1958 CSO ANB 3% CNF ISL 83-88 | 142,458 | | 142,458 | | |
| 0600022. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF 63-89 | 367,389 | | 367,389 | | |
| 0600023. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CNF ISL 83-88 | 211,769 | | 211,769 | | |
| 0600024. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CRF 65-88 | 389,941 | | 389,941 | | |
| 0600025. 1952 DISABILITY STUDY 1958 CSO ANB 3% CRVM CRF ISL 83-88 | 446,488 | | 446,488 | | |
| 0600026. 1952 DISABILITY STUDY 1958 CSO ANB 3% MOD CRF 74-76 | 9,106 | | 9,106 | | |
| 0600027. 1952 DISABILITY STUDY 1958 CSO ANB 3% NJ CRF 66-93 | 26,297 | | 26,297 | | |
| 0600028. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF 62-88 | 267,561 | | 267,561 | | |
| 0600029. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF ISL 86 | 106,477 | | 106,477 | | |
| 0600030. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CRF 77-90 | 905,719 | | 905,719 | | |
| 0600031. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CNF 77-82 | 39,774 | | 39,774 | | |
| 0600032. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% CRVM CRF 79 | 5,128 | | 5,128 | | |
| 0600033. 1952 DISABILITY STUDY 1958 CSO ANB 3.5% NJ CRF 77-88 | 21,230 | | 21,230 | | |
| 0600034. 1952 DISABILITY STUDY 1958 CSO ANB 4% CRVM CNF ISL 82-88 | 633,467 | | 633,467 | | |
| 0600035. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CNF ISL 83-88 | 1,343,224 | | 1,343,224 | | |
| 0600036. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CRF 95-97 | 13,253 | | 13,253 | | |
| 0600037. 1952 DISABILITY STUDY 1958 CSO ANB 5% CRVM CRF 94 | 7,117 | | 7,117 | | |
| 0600038. 1952 DISABILITY STUDY 1958 CSO ANB 5% NLP CNF ISL NB | 142,826 | | 142,826 | | |
| 0600039. 1952 DISABILITY STUDY 1958 CSO ANB 5.5% NLP CNF ISL 87-88 NB | 1,675,199 | | 1,675,199 | | |
| 0600040. 1952 DISABILITY STUDY 1958 CSO ANB 6% CRVM CRF 83-86 | 1,332 | | 1,332 | | |
| 0600041. 1952 DISABILITY STUDY 1958 CSO ANB 6% NLP CNF ISL 83-86 NB | 7,263,588 | | 7,263,588 | | |
| 0600042. 1952 DISABILITY STUDY 1958 CSO ANB CRVM CRF ISL 83 | 18,831 | | 18,831 | | |
| 0600043. 1952 DISABILITY STUDY 1980 CSO 3.5% NLP CNF ISL 84 | 26,227 | | 26,227 | | |
| 0600044. 1952 DISABILITY STUDY 1980 CSO 4% CRVM CNF ISL 85-06 | 9,219,267 | | 9,219,267 | | |
| 0600045. 1952 DISABILITY STUDY 1980 CSO 4.5% CRVM CNF ISL 85-95 | 1,890,603 | | 1,890,603 | | |
| 0600046. 1952 DISABILITY STUDY 1980 CSO ALB 3% CRVM CRF 76-98 | 660,773 | | 660,773 | | |
| 0600047. 1952 DISABILITY STUDY 1980 CSO ALB 3.5% CRVM CNF 89-00 | 44,578 | | 44,578 | | |
| 0600048. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CNF 97-01 | 541,543 | | 541,543 | | |
| 0600049. 1952 DISABILITY STUDY 1980 CSO ALB 4.5% CRVM CRF 96 | 146 | | 146 | | |
| 0600050. 1952 DISABILITY STUDY 1980 CSO ALB CV CRF ISL 88-96 | 4,456,414 | | 4,456,414 | | |
| 0600051. 1952 DISABILITY STUDY 1980 CSO ALB IN CRF ISL 89-00 | 4,064,724 | | 4,064,724 | | |
| 0600052. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% CRVM CNF 87-92 | 92,237 | | 92,237 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0600053. 1952 DISABILITY STUDY 1980 CSO ANB 2.5% NLP CNF 90-95 | 22,283 | | 22,283 | | |
| 0600054. 1952 DISABILITY STUDY 1980 CSO ANB 3% CNF ISL 88-91 | 21,358 | | 21,358 | | |
| 0600055. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF 85-07 | 3,678,878 | | 3,678,878 | | |
| 0600056. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CNF ISL 85-97 | 857,501 | | 857,501 | | |
| 0600057. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CRF 84-95 | 2,617,325 | | 2,617,325 | | |
| 0600058. 1952 DISABILITY STUDY 1980 CSO ANB 3% CRVM CRF ISL 87-94 | 763,948 | | 763,948 | | |
| 0600059. 1952 DISABILITY STUDY 1980 CSO ANB 3% ILL CNF 06 | 376,998 | | 376,998 | | |
| 0600060. 1952 DISABILITY STUDY 1980 CSO ANB 3% NLP CNF 89-04 | 412,393 | | 412,393 | | |
| 0600061. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CNF 88-07 | 2,358,597 | | 2,358,597 | | |
| 0600062. 1952 DISABILITY STUDY 1980 CSO ANB 3.5% CRVM CRF 73 | 185 | | 185 | | |
| 0600063. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF 89-96 | 1,466,553 | | 1,466,553 | | |
| 0600064. 1952 DISABILITY STUDY 1980 CSO ANB 4% CRVM CNF ISL 83-08 | 5,077,556 | | 5,077,556 | | |
| 0600065. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF 95-02 | 1,307,677 | | 1,307,677 | | |
| 0600066. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF ISL 84-05 | 8,462,962 | | 8,462,962 | | |
| 0600067. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CRF 82-96 | 6,059 | | 6,059 | | |
| 0600068. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF 93-94 | 1,275,335 | | 1,275,335 | | |
| 0600069. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CNF ISL 88-94 | 2,572,032 | | 2,572,032 | | |
| 0600070. 1952 DISABILITY STUDY 1980 CSO ANB 5% CRVM CRF 93-94 | 12,559 | | 12,559 | | |
| 0600071. 1952 DISABILITY STUDY 1980 CSO ANB 5% NLP CNF ISL 93 | 13,956 | | 13,956 | | |
| 0600072. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF 91-92 | 345,222 | | 345,222 | | |
| 0600073. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CNF ISL 87-91 | 50,924 | | 50,924 | | |
| 0600074. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% CRVM CRF 91-92 | 23,731 | | 23,731 | | |
| 0600075. 1952 DISABILITY STUDY 1980 CSO ANB 5.5% NLP CNF ISL 87-91 | 60,712 | | 60,712 | | |
| 0600076. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CNF ISL 85-86 | 40,617 | | 40,617 | | |
| 0600077. 1952 DISABILITY STUDY 1980 CSO ANB 6% CRVM CRF 86 | 104 | | 104 | | |
| 0600078. 1952 DISABILITY STUDY 1980 CSO ANB CRVM CRF ISL 84-07 | 3,272,829 | | 3,272,829 | | |
| 0600079. 1952 DISABILITY STUDY 1980 CSO ANB CV CRF ISL 00-05 | 586,482 | | 586,482 | | |
| 0600080. 1952 DISABILITY STUDY 1980 CSO ANB IN CRF ISL 98-05 | 296,143 | | 296,143 | | |
| 0600081. 1952 DISABILITY STUDY 2001 CSO 3.5% CRVM CNF ISL 13-18 | 318,101 | | 318,101 | | |
| 0600082. 1952 DISABILITY STUDY 2001 CSO 3.5% NLP CNF ISL 84-87 | 85,672 | | 85,672 | | |
| 0600083. 1952 DISABILITY STUDY 2001 CSO 4% CRVM CNF ISL 06-12 | 938,059 | | 938,059 | | |
| 0600084. 1952 DISABILITY STUDY 2001 CSO ANB 3.5% CRVM CNF 13-15 | 105,414 | | 105,414 | | |
| 0600085. 1952 DISABILITY STUDY 2001 CSO ANB 4% CRVM CNF | 345,018 | | 345,018 | | |
| 0600086. 1952 DISABILITY STUDY 2001 CSO CRVM CRF ISL 07 | 60,631 | | 60,631 | | |
| 0600087. 1952 DISABILITY STUDY 3.5% | 2,175,318 | | 2,175,318 | | |
| 0600088. 1952 DISABILITY STUDY 3.5% CRF 06 | 16,203 | | 16,203 | | |
| 0600089. 1952 DISABILITY STUDY 4% | 4,882,571 | | 4,882,571 | | |
| 0600090. 1952 DISABILITY STUDY 4.5% | 6,242,702 | | 6,242,702 | | |
| 0600091. 1952 DISABILITY STUDY 5% | 1,392,121 | | 1,392,121 | | |
| 0600092. 1952 DISABILITY STUDY 5.5% | 972,389 | | 972,389 | | |
| 0600093. 1952 DISABILITY STUDY 6% | 487,963 | | 487,963 | | |
| 0600094. 1970 INTERCO DISA 4.5% | 2,728,915 | | | | 2,728,915 |
| 0600095. 1970 INTERCO DISA 5% | 117,859 | | | | 117,859 |
| 0600096. 1970 INTERCO DISA 5.5% | 138,356 | | | | 138,356 |
| 0600097. 1970 INTERCO DISA 6% | 50,850 | | | | 50,850 |
| 0600098. 2005 GTLW 3.5% | 319,347,641 | | | | 319,347,641 |
| 0600099. 2005 GTLW 4% | 76,332,122 | | | | 76,332,122 |
| 0600100. 2005 GTLW 4.5% | 24,613,546 | | | | 24,613,546 |
| 0600101. 2005 GTLW 5% | 2,140,085 | | | | 2,140,085 |
| 0600102. 2005 GTLW 5.5% | 2,459,215 | | | | 2,459,215 |
| 0600103. 2005 GTLW 6% | 1,096,570 | | | | 1,096,570 |
| 0600104. 2009 INTERCO Morbidity 1980 CSO ALB 4% CNF 06-08 | 5,377,485 | | 5,377,485 | | |
| 0600105. 2009 INTERCO Morbidity 1980 CSO ALB 4.5% CNF 95-05 | 23,010,735 | | 23,010,735 | | |
| 0600106. 2009 INTERCO Morbidity 1980 CSO ALB 5% CNF 93-94 | 107,750 | | 107,750 | | |
| 0600107. 2009 INTERCO Morbidity 1980 CSO ALB 5.5% CNF 92 | 22,631 | | 22,631 | | |
| 0600108. 2009 INTERCO Morbidity 2001 CSO ALB 3.5% CNF 13-17 | 11,350,959 | | 11,350,959 | | |
| 0600109. 2009 INTERCO Morbidity 2001 CSO ALB 4% CNF 06-12 | 60,093,247 | | 60,093,247 | | |
| 0600110. 2014 INTERCO Morbidity 2001 CSO ALB 3.5% CNF 18 | 215,416 | | 215,416 | | |
| 0699997. Totals (Gross) | 632,105,179 | 0 | 203,080,021 | 0 | 429,025,158 |
| 0699998. Reinsurance ceded | 30,303,568 | | 22,051,383 | | 8,252,185 |
| 0699999. Totals (Net) | 601,801,611 | 0 | 181,028,638 | 0 | 420,772,973 |
| **Miscellaneous Reserves:** | | | | | |
| 0700001. Additional Policy Reserves | 26,846,231 | | 26,846,231 | | |
| 0700002. GMDB - Life | 1,291,662,216 | | 1,291,662,216 | | |
| 0700003. Accelerated Benefit Rider | 217,971 | | 217,971 | | |
| 0700004. Immediate Payment of Claims | 3,775,421 | | 3,775,421 | | |
| 0700005. Survivor Income B56 RR Ret Bd | 10,493,696 | | | | 10,493,696 |
| 0700006. AG43 Standard Scenario Guaranteed Benefit Reserve Component | 552,507,937 | | 552,488,651 | | 19,285 |
| 0700007. AG43 CTE Excess | 56,456,445 | | 56,456,445 | | |
| 0700008. Annuity Long Term Care Rider Reserves | 4,148,798 | | 4,148,798 | | |
| 0700009. Additional Reserve for Rider Guarantees | 1,011,473 | | 1,011,473 | | |
| 0700010. Voluntary Reserve Assumed from LLANY | 90,000,000 | | 90,000,000 | | |
| 0700011. Extra Mort on Group Conv | 28,403,737 | | 27,832,374 | | 571,363 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0700012. Extra Reserve for Substandard | 44,987,777 | | 44,987,777 | | |
| 0700013. 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 | 1,422,962,449 | | 1,422,612,109 | | 350,340 |
| 0700014. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured 83-07 | 17,353,621 | | 17,351,006 | | 2,615 |
| 0700015. For surrender values in excess of reserves otherwise required and carried in this schedule | 682,064,886 | | 682,057,247 | | 7,639 |
| 0700016. Additional actuarial reserves - asset/liability analysis | 33,000,000 | | 33,000,000 | | |
| 0799997. Totals (Gross) | 4,265,892,658 | 0 | 4,254,447,720 | 0 | 11,444,938 |
| 0799998. Reinsurance ceded | 1,572,230,536 | | 1,572,230,536 | | |
| 0799999. Totals (Net) | 2,693,662,122 | 0 | 2,682,217,184 | 0 | 11,444,938 |
| 9999999. Totals (Net) - Page 3, Line 1 | 86,791,850,168 | 8,416,920 | 72,631,052,118 | 0 | 14,152,381,130 |

# 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.

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: $.....27,374,247

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: $.....38,676,431
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: $.....4,196,576,549
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.

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: $.....3,739,481,682
9.2 State the amount of reserves established for this business: $.....3,631,742,180
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 | Increase in Actuarial |
| Description of Valuation Class | Changed From | Changed To | Reserve Due To Change |

# NONE

# 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 | 5,518,629 | | | | | 21,241 | | | | | 4,592,732 | 904,656 | |
| 2. Additional contract reserves (b) | 151,700,080 | | | | | | | | | | 88,677,761 | 63,018,404 | 3,915 |
| 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) | 157,218,709 | 0 | 0 | 0 | 0 | 21,241 | 0 | 0 | 0 | 0 | 93,270,493 | 63,923,060 | 3,915 |
| 8. Reinsurance ceded | 129,218,969 | | | | | | | | | | 65,295,909 | 63,923,060 | |
| 9. Totals (Net) | 27,999,740 | 0 | 0 | 0 | 0 | 21,241 | 0 | 0 | 0 | 0 | 27,974,584 | 0 | 3,915 |
| **CLAIM RESERVE** | | | | | | | | | | | | | |
| 10. Present value of amounts not yet due on claims | 5,842,199,459 | | | | | | | | | | 5,817,062,407 | 18,935,996 | 6,201,056 |
| 11. Additional actuarial reserves - Asset/Liability analysis | 0 | | | | | | | | | | | | |
| 12. Reserve for future contingent benefits | 31,463 | | | | | | | | | | | | 31,463 |
| 13. Aggregate write-ins for reserves | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Totals (Gross) | 5,842,230,922 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,817,062,407 | 18,935,996 | 6,232,519 |
| 15. Reinsurance ceded | 987,577,185 | | | | | | | | | | 962,440,133 | 18,935,996 | 6,201,056 |
| 16. Totals (Net) | 4,854,653,737 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,854,622,274 | 0 | 31,463 |
| 17. TOTALS (Net) | 4,882,653,477 | 0 | 0 | 0 | 0 | 21,241 | 0 | 0 | 0 | 0 | 4,882,596,858 | 0 | 35,378 |
| 18. TABULAR FUND INTEREST | 162,632,165 | | | | | | | | | | 162,632,165 | | |

**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<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 870,969,509 | | 5,544,598 | 67,953,056 | 234,869,831 | 562,602,024 |
| 2. Deposits received during the year | 192,222,010 | | | 18,314,279 | 16,114,213 | 157,793,518 |
| 3. Investment earnings credited to the account | 24,490,951 | | 264,283 | 2,674,740 | 8,683,602 | 12,868,326 |
| 4. Other net change in reserves | 0 | | | | | |
| 5. Fees and other charges assessed | 0 | | | | | |
| 6. Surrender charges | 0 | | | | | |
| 7. Net surrender or withdrawal payments | 180,566,210 | | 7,200 | 16,107,439 | 32,680,124 | 131,771,447 |
| 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) | 907,116,260 | 0 | 5,801,681 | 72,834,636 | 226,987,522 | 601,492,421 |
| 10. Reinsurance balance at the beginning of the year | 22,606,145 | | | 79,323 | 22,526,823 | (0) |
| 11. Net change in reinsurance assumed | (43,651,890) | | | (104,847) | (806,126) | (42,740,917) |
| 12. Net change in reinsurance ceded | (49,156) | | | (49,156) | | |
| 13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12) | (20,996,589) | 0 | 0 | 23,632 | 21,720,697 | (42,740,917) |
| 14. Net balance at the end of the current year after reinsurance (Lines 9 + 13) | 886,119,671 | 0 | 5,801,681 | 72,858,268 | 248,708,219 | 558,751,504 |

# 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 | 543,005 | | | | | | | | | | 543,005 |
| 1.2 Reinsurance assumed | (3,095,468) | | | | | | | | (3,095,468) | | |
| 1.3 Reinsurance ceded | 544,051 | | | | | | | | | | 544,051 |
| 1.4 Net | (3,096,514) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (3,095,468) | 0 | (1,046) |
| 2. In course of settlement: | | | | | | | | | | | |
| 2.1 Resisted: | | | | | | | | | | | |
| 2.11 Direct | 1,460,793 | | 1,460,793 | | | | | | | | |
| 2.12 Reinsurance assumed | 184,270 | | 184,270 | | | | | | | | |
| 2.13 Reinsurance ceded | 0 | | | | | | | | | | |
| 2.14 Net | 1,645,063 | 0 | (b) 1,645,063 | (b) 0 | 0 | (b) 0 | (b) 0 | 0 | 0 | 0 | 0 |
| 2.2 Other: | | | | | | | | | | | |
| 2.21 Direct | 509,386,619 | 56,826 | 426,274,159 | (2,523,821) | 81,565 | | 65,257,036 | (709,888) | 18,545,539 | | 2,405,203 |
| 2.22 Reinsurance assumed | 425,993,224 | | 293,287,061 | (51,063) | | | 75,342,841 | | 23,897,105 | | 33,517,280 |
| 2.23 Reinsurance ceded | 465,215,078 | | 441,073,452 | | | | 2,321,554 | | 1,655,452 | | 20,164,620 |
| 2.24 Net | 470,164,765 | 56,826 | (b) 278,487,768 | (b) (2,574,884) | 81,565 | (b) 0 | (b) 138,278,323 | (709,888) | (b) 40,787,192 | (b) 0 | (b) 15,757,863 |
| 3. Incurred but unreported: | | | | | | | | | | | |
| 3.1 Direct | 244,019,402 | 15,000 | 99,265,087 | | | | 110,077,597 | | 33,063,305 | | 1,598,413 |
| 3.2 Reinsurance assumed | 369,998,984 | | 252,407,014 | | | | 93,802,058 | | 21,636,194 | | 2,153,718 |
| 3.3 Reinsurance ceded | 211,524,217 | | 189,856,909 | | | | 16,662,345 | | 2,229,333 | | 2,775,630 |
| 3.4 Net | 402,494,169 | 15,000 | (b) 161,815,192 | (b) 0 | 0 | (b) 0 | (b) 187,217,310 | 0 | (b) 52,470,166 | (b) 0 | (b) 976,501 |
| 4. Totals: | | | | | | | | | | | |
| 4.1 Direct | 755,409,819 | 71,826 | 527,000,039 | (2,523,821) | 81,565 | 0 | 175,334,633 | (709,888) | 51,608,844 | 0 | 4,546,621 |
| 4.2 Reinsurance assumed | 793,081,010 | 0 | 545,878,345 | (51,063) | 0 | 0 | 169,144,899 | 0 | 42,437,831 | 0 | 35,670,998 |
| 4.3 Reinsurance ceded | 677,283,346 | 0 | 630,930,361 | 0 | 0 | 0 | 18,983,899 | 0 | 3,884,785 | 0 | 23,484,301 |
| 4.4 Net | 871,207,483 | (a) 71,826 | (a) 441,948,023 | (2,574,884) | 81,565 | 0 | (a) 325,495,633 | (709,888) | 90,161,890 | 0 | 16,733,318 |

(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 $.....0, Individual Annuities $.....181,028,638, Credit Life (Group and Individual) $.....0, and Group Life $.....420,772,973, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $.....4,882,618,099, Credit (Group and Individual) Accident and Health $.....0 and Other Accident and Health $.....35,378 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 | 5,796,928,562 | 172,751 | 3,747,668,297 | 459,330,250 | 10,835,476 | | 500,959,952 | 154,524,814 | 855,112,389 | | 68,324,633 |
| 1.2 Reinsurance assumed | 2,801,157,847 | | 1,251,739,829 | 2,231,092 | 36,076 | | 482,860,067 | 1,219,523 | 955,999,842 | | 107,071,418 |
| 1.3 Reinsurance ceded | 3,674,031,125 | | 2,905,897,522 | 68,930,835 | 18,780 | | 515,557,827 | 1,219,523 | 11,753,623 | | 170,653,015 |
| 1.4 Net | (d) 4,924,055,284 | 172,751 | 2,093,510,604 | 392,630,507 | 10,852,772 | 0 | 468,262,192 | 154,524,814 | 1,799,358,608 | 0 | 4,743,036 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 755,409,819 | 71,826 | 527,000,039 | (2,523,821) | 81,565 | 0 | 175,334,633 | (709,888) | 51,608,844 | 0 | 4,546,621 |
| 2.2 Reinsurance assumed | 793,081,010 | 0 | 545,878,345 | (51,063) | 0 | 0 | 169,144,899 | 0 | 42,437,831 | 0 | 35,670,998 |
| 2.3 Reinsurance ceded | 677,283,346 | 0 | 630,930,361 | 0 | 0 | 0 | 18,983,899 | 0 | 3,884,785 | 0 | 23,484,301 |
| 2.4 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 |
| 3. Amounts recoverable from reinsurers Dec. 31, current year | 47,345,006 | | 35,067,114 | 2,110,943 | | | 2,126,257 | | 6,345,295 | | 1,695,397 |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 4.1 Direct | 749,217,351 | 113,447 | 531,934,806 | (5,265,461) | 258,414 | | 164,441,540 | (421,348) | 53,280,886 | | 4,875,067 |
| 4.2 Reinsurance assumed | 760,187,773 | | 517,924,830 | 45,563 | | | 170,311,773 | | 34,888,207 | 4,734 | 37,012,666 |
| 4.3 Reinsurance ceded | 699,230,805 | | 648,920,371 | 66,203 | | | 17,245,296 | | 3,518,623 | 4,734 | 29,475,578 |
| 4.4 Net | 810,174,319 | 113,447 | 400,939,265 | (5,286,101) | 258,414 | 0 | 317,508,017 | (421,348) | 84,650,470 | 0 | 12,412,155 |
| 5. Amounts recoverable from reinsurers Dec. 31, prior year | 81,263,558 | | 68,316,109 | 2,104,239 | | | 3,531,940 | | 5,361,582 | | 1,949,688 |
| 6. Incurred benefits: | | | | | | | | | | | |
| 6.1 Direct | 5,803,121,030 | 131,130 | 3,742,733,530 | 462,071,890 | 10,658,627 | 0 | 511,853,045 | 154,236,274 | 853,440,347 | 0 | 67,996,187 |
| 6.2 Reinsurance assumed | 2,834,051,084 | 0 | 1,279,693,344 | 2,134,466 | 36,076 | 0 | 481,693,193 | 1,219,523 | 963,549,466 | (4,734) | 105,729,750 |
| 6.3 Reinsurance ceded | 3,618,165,114 | 0 | 2,854,658,517 | 68,871,336 | 18,780 | 0 | 515,890,747 | 1,219,523 | 13,103,498 | (4,734) | 164,407,447 |
| 6.4 Net | 5,019,007,000 | 131,130 | 2,167,768,357 | 395,335,020 | 10,675,923 | 0 | 477,655,491 | 154,236,274 | 1,803,886,315 | 0 | 9,318,490 |

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....52,434 in Line 1.1, $.....52,434 in Line 1.4, $.....52,434 in Line 6.1 and $.....52,434 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....2,365,028 in Line 1.1, $.....3,379,851 in Line 1.4, $.....2,365,028 in Line 6.1 and $.....3,379,851 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 $.....9,587,200 premiums waived under total and permanent disability benefits.

# EXHIBIT OF NONADMITTED ASSETS

| | 1<br>Current Year<br>Total<br>Nonadmitted Assets | 2<br>Prior Year<br>Total<br>Nonadmitted Assets | 3<br>Change in Total<br>Nonadmitted Assets<br>(Col. 2 - Col. 1) |
|---|---|---|---|
| 1. Bonds (Schedule D) | | | 0 |
| 2. Stocks (Schedule D): | | | |
| 2.1 Preferred stocks | | | 0 |
| 2.2 Common stocks | 272,660,587 | 174,886,619 | (97,773,968) |
| 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 | 2,024,933 | 1,624,962 | (399,971) |
| 7. Derivatives (Schedule DB) | | | 0 |
| 8. Other invested assets (Schedule BA) | 8,242,484 | 481,712 | (7,760,772) |
| 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) | 282,928,004 | 176,993,293 | (105,934,711) |
| 13. Title plants (for Title insurers only) | | | 0 |
| 14. Investment income due and accrued | 4,937,113 | 1,416,079 | (3,521,034) |
| 15. Premiums and considerations: | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 54,608,960 | 27,740,957 | (26,868,003) |
| 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 | 469,432,665 | 383,849,107 | (85,583,558) |
| 19. Guaranty funds receivable or on deposit | | | 0 |
| 20. Electronic data processing equipment and software | 177,878,490 | 141,737,932 | (36,140,558) |
| 21. Furniture and equipment, including health care delivery assets | 125,610,029 | 71,628,770 | (53,981,259) |
| 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 | 65,850,771 | 57,511,547 | (8,339,224) |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25) | 1,181,246,031 | 860,877,685 | (320,368,346) |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 |
| 28. TOTALS (Lines 26 and 27) | 1,181,246,031 | 860,877,685 | (320,368,346) |

**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 | 63,585,248 | 55,922,771 | (7,662,477) |
| 2502. Other receivables related to investments | 2,265,523 | 1,588,776 | (676,747) |
| 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) | 65,850,771 | 57,511,547 | (8,339,224) |

# 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 # | 2019 | 2018 |
|---|---|---|---|---|---|
| (1) The Company state basis (Page 4, Line 35, Columns 1 & 2) | XXX | XXX | XXX | $ 398,889,924 | $ 1,019,643,365 |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| UL reserves calculated on Indiana UL method | 51 | 4 | 19 | (12,590,579) | (17,290,178) |
| Conservative valuation interest rate for On Benefit SPIAs | 51 | 4 | 19 | 5,174,460 | (4,727,305) |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | - | - | - | - | - |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ 406,306,043 | $ 1,041,660,848 |
| SURPLUS | | | | | |
| (5) The Company state basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 8,154,527,398 | $ 8,079,708,255 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| UL reserves calculated on Indiana UL method | 51 | 3 | 1 | 23,804,705 | 36,395,284 |
| Conservative valuation interest rate for On Benefit SPIAs | 51 | 3 | 1 | (47,135,006) | (52,309,467) |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | - | - | - | - | - |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 8,177,857,699 | $ 8,095,622,438 |

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 carried 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 carried at amortized cost using the scientific method of amortization. Bonds in or near default (rating of 6) are carried at lower of amortized cost or fair value.

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

(4) Preferred stocks are carried 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 carried at amortized cost. All other preferred stocks (ratings of 4-6) are carried at lower of amortized cost or fair value.

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

(6) Loan-backed securities are carried 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 carried 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 valued 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.

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 2019.

(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

During 2019, the Company discovered a prior period correction of error related to deferred premium assets based on the net valuation premium amount with no reduction for amounts related to business ceded to third parties. The effect of this prior period correction of error is reported as a decrease in capital and surplus accounts, Page 4, Line 53 of $24,387,010, net of tax, with offsets in the increase in loading on deferred and uncollected premiums, Page 4, Line 25 of $30,869,634 and current tax payable, Page 3, Line 15.1 of $6,482,624.

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:

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|
| 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 | 1-May-18 | $ 1,516,613,953 | $ 799,602,317 | $ 662,518,924 | $ 111,416,407 | 13% |

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 2019 were:
Farm loans – None; City loans – 9.09% and 3.00%; 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: 94.16%.

(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:

| | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current 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 |
| b. Prior Year | | | | | | | |
| 1. Recorded Investment (All) | | | | | | | |
| (a) Current | $ - | $ - | $ - | $ - | $ 11,066,857,341 | $ - | $ 11,066,857,341 |
| (b) 30-59 Days Past Due | - | - | - | - | - | - | - |
| (c) 60-89 Days Past Due | - | - | - | - | 188,341 | - | 188,341 |
| (d) 90-179 Days Past Due | - | - | - | - | - | - | - |
| (e) 180+ Days Past Due | - | - | - | - | - | - | - |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (b) Interest Accrued | - | - | - | - | - | - | - |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (b) Interest Accrued | - | - | - | - | - | - | - |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (b) Number of Loans | - | - | - | - | - | - | - |
| (c) Percent Reduced | 0.00 % | 0.00 % | 0.00 % | 0.00 % | 0.00 % | 0.00 % | 0.00 % |
| 5. Participant or Co-Lender in a Mortgage Loan Agreement | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ 2,863,924 | $ - | $ 2,863,924 |

(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:

| | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current Year | | | | | | | |
| 1.With Allowance for Credit Losses | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| 2.No Allowance for Credit Losses | - | - | - | - | - | - | - |
| 3.Total (1 + 2) | $ | $ | $ | $ | $ | $ | $ |
| 4.Subject to a Participant or Co-Lender Mortgage 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:

| | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current Year | | | | | | | |
| 1. Average Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| 2. Interest Income Recognized | - | - | - | - | - | - | - |
| 3. Recorded Investments on Nonaccrual Status | - | - | - | - | - | - | - |
| 4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting | - | - | - | - | - | - | - |
| b. Prior Year | | | | | | | |
| 1. Average Recorded Investment | $ - | $ - | $ - | $ - | $ 5,085,226 | $ - | $ 5,085,226 |
| 2. Interest Income Recognized | - | - | - | - | 567,682 | - | 567,682 |
| 3. Recorded Investments on Nonaccrual Status | - | - | - | - | - | - | - |
| 4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting | - | - | - | - | - | - | - |

(7) Allowance for Credit Losses:

| | 2019 | 2018 |
|---|---|---|
| a. Balance at beginning of period | $ - | $ 3,000,000 |
| b. Additions charged to operations | - | - |
| c. Direct write-downs charged against the allowances | - | - |
| d. Recoveries of amounts previously charged off | - | (3,000,000) |
| e. Balance at end of period | $ - | $ - |

(8) The Company's derecognized mortgage loans as a result of foreclosure were as follows:

| | 2019 | 2018 |
|---|---|---|
| a. Aggregate amount of mortgage loans derecognized | $ - | $ 3,405,257 |
| b. Real estate collateral recognized | - | - |
| c. Other collateral recognized | - | 2,633,491 |
| d. Receivables recognized from a government guarantee of the foreclosed mortgage loan | - | - |

(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, 2019 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 |
|---|---|---|---|---|---|---|
| 12666UAE3 | 20,584,385 | 20,566,136 | 18,249 | 20,566,136 | 15,765,357 | 3/31/19 |
| 16163HAG6 | 4,351,989 | 4,343,358 | 8,631 | 4,343,358 | 4,327,848 | 3/31/19 |
| 170255AS2 | 659,102 | 634,642 | 24,460 | 634,642 | 634,642 | 3/31/19 |
| 45660LTS8 | 1,182,824 | 1,142,008 | 40,816 | 1,142,008 | 1,142,008 | 3/31/19 |
| 46629SAC6 | 4,130,518 | 3,936,367 | 194,151 | 3,936,367 | 3,936,367 | 3/31/19 |
| 61750YAH2 | 9,023,770 | 8,506,711 | 517,059 | 8,506,711 | 8,483,991 | 3/31/19 |
| 81441PBK6 | 67,107 | 66,610 | 497 | 66,610 | 66,610 | 3/31/19 |
| 863579ZL5 | 7,725,445 | 7,725,260 | 185 | 7,725,260 | 7,558,418 | 3/31/19 |
| 93935EAG9 | 6,775,734 | 6,728,657 | 47,077 | 6,728,657 | 6,720,219 | 3/31/19 |
| 94978#FF9 | 35,491,730 | 33,362,697 | 2,129,033 | 33,362,697 | 20,999,366 | 3/31/19 |
| 94978#FF9 | 33,421,205 | 30,710,882 | 2,710,323 | 30,710,882 | 23,241,948 | 6/30/19 |
| Total | | | $ 5,690,481 | | | |

(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 | $ | 20,560,056 |
| 2. 12 months or longer | $ | 11,162,905 |

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

| | | |
|---|---|---|
| 1. Less than 12 months | $ | 2,364,341,653 |
| 2. 12 months or longer | $ | 346,125,817 |

(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 | $ 114,089,487 |
| (b) 30 days or less | - |
| (c) 31 to 60 days | - |
| (d) 61 to 90 days | - |
| (e) Greater than 90 days | - |
| (f) Sub-total | $ 114,089,487 |
| (g) Securities received | - |
| (h) Total collateral received | $ 114,089,487 |

| 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 $114,089,487. As of December 31, 2019 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 | $ 114,089,487 | $ 114,089,487 |
| (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 | $ 114,089,487 | $ 114,089,487 |
| (l) Securities received | - | - |
| (m) Total collateral received | $ 114,089,487 | $ 114,089,487 |

| 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

| | 1<br>First Quarter | 2<br>Second Quarter | 3<br>Third Quarter | 4<br>Fourth Quarter |
|---|---|---|---|---|
| a. Bilateral (YES/NO) | YES | YES | YES | YES |
| b. Tri-Party (YES/NO) | NO | NO | NO | NO |

(3) Original (Flow) & Residual Maturity

| | First Quarter | | | | Second Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 1<br>Minimum | 2<br>Maximum | 3<br>Average Daily Balance | 4<br>Ending Balance | 5<br>Minimum | 6<br>Maximum | 7<br>Average Daily Balance | 8<br>Ending Balance |
| a. Open - No Maturity | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| b. Overnight | - | - | - | - | - | - | - | - |
| c. 2 Days to 1 Weeks | - | - | - | - | - | - | - | - |
| d. >1 Week to 1 Month | - | - | - | - | - | - | - | - |
| e. >1 Month to 3 | - | - | - | - | - | - | - | - |
| f. >3 Months to 1 Year | 150,000,000 | 150,000,000 | 150,000,000 | 150,000,000 | 150,000,000 | 150,000,000 | 150,000,000 | 150,000,000 |
| g. >1 Year | - | - | - | - | - | - | - | - |

| | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 9<br>Minimum | 10<br>Maximum | 11<br>Average Daily Balance | 12<br>Ending Balance | 13<br>Minimum | 14<br>Maximum | 15<br>Average Daily Balance | 16<br>Ending Balance |
| a. Open - No Maturity | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| b. Overnight | - | - | - | - | - | - | - | - |
| c. 2 Days to 1 Weeks | - | - | - | - | - | - | - | - |
| d. >1 Week to 1 Month | - | - | - | - | - | - | - | - |
| e. >1 Month to 3 | 150,000,000 | 150,000,000 | 150,000,000 | 150,000,000 | - | - | - | - |
| f. >3 Months to 1 Year | - | - | - | - | - | - | - | - |
| g. >1 Year | - | - | - | - | - | - | - | - |

(4) Counterparty, Jurisdiction and Fair Value

Not applicable.

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

| | First Quarter | | | | Second Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Book / Adjusted Carrying Value ("BACV") | XXX | XXX | XXX | $ 153,821,680 | XXX | XXX | XXX | $ 153,761,775 |
| b. Nonadmitted-Subset of | XXX | XXX | XXX | - | XXX | XXX | XXX | - |
| c. Fair Value | $ - | $ - | $ 156,735,698 | $ 156,866,069 | $ - | $ - | $ 157,194,037 | $ 157,715,553 |

| | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Book / Adjusted Carrying Value ("BACV") | XXX | XXX | XXX | $ 154,282,796 | XXX | XXX | XXX | $ - |
| b. Nonadmitted-Subset of | XXX | XXX | XXX | - | XXX | XXX | XXX | - |
| c. Fair Value | $ - | $ - | $ 158,086,374 | $ 158,346,267 | $ - | $ - | $ - | $ - |

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

Not applicable.

(7) Collateral Received - Secured Borrowing

| | First Quarter | | | | Second Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Cash | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 |
| b. Securities (FV) | - | - | - | - | - | - | - | - |

| | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Cash | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ - | $ - | $ - | $ - |
| b. Securities (FV) | - | - | - | - | - | - | - | - |

(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)

| | First Quarter | | | | Second Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Cash (Collateral - All) | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 |
| b. Securities Collateral (FV) | - | - | - | - | - | - | - | - |

| | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | Minimum | Maximum | Average Daily Balance | Ending Balance | Minimum | Maximum | Average Daily Balance | Ending Balance |
| a. Cash (Collateral - All) | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ 150,000,000 | $ - | $ - | $ - | $ - |
| b. Securities Collateral (FV) | - | - | - | - | - | - | - | - |

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.

(3) Type of Repo Trades Used

| | 1<br>First Quarter | 2<br>Second Quarter | 3<br>Third Quarter | 4<br>Fourth Quarter |
|---|---|---|---|---|
| a. Bilateral (YES/NO) | YES | YES | YES | YES |
| b. Tri-Party (YES/NO) | NO | NO | NO | NO |

(3) Original (Flow) & Residual Maturity

| | First Quarter | | | | Second Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 1<br>Minimum | 2<br>Maximum | 3<br>Average Daily Balance | 4<br>Ending Balance | 5<br>Minimum | 6<br>Maximum | 7<br>Average Daily Balance | 8<br>Ending Balance |
| a. Open - No Maturity | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| b. Overnight | - | - | - | - | - | - | - | - |
| c. 2 Days to 1 Weeks | - | - | - | - | - | - | - | - |
| d. >1 Week to 1 Month | - | - | - | - | - | - | - | - |
| e. >1 Month to 3 | - | - | - | - | - | - | - | - |
| f. >3 Months to 1 Year | 147,000,000 | 147,000,000 | 147,000,000 | 147,000,000 | 147,000,000 | 147,000,000 | 147,000,000 | 147,000,000 |
| g. >1 Year | - | - | - | - | - | - | - | - |

| | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 9<br>Minimum | 10<br>Maximum | 11<br>Average Daily Balance | 12<br>Ending Balance | 13<br>Minimum | 14<br>Maximum | 15<br>Average Daily Balance | 16<br>Ending Balance |
| a. Open - No Maturity | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| b. Overnight | - | - | - | - | - | - | - | - |
| c. 2 Days to 1 Weeks | - | - | - | - | - | - | - | - |
| d. >1 Week to 1 Month | - | - | - | - | - | - | - | - |
| e. >1 Month to 3 | 147,000,000 | 147,000,000 | 147,000,000 | 147,000,000 | - | - | - | - |
| f. >3 Months to 1 Year | - | - | - | - | - | - | - | - |
| g. >1 Year | - | - | - | - | - | - | - | - |

(4) Counterparty, Jurisdiction and Fair Value

Not applicable.

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

| | First Quarter | | | | Second Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 1<br>Minimum | 2<br>Maximum | 3<br>Average Daily Balance | 4<br>Ending Balance | 5<br>Minimum | 6<br>Maximum | 7<br>Average Daily Balance | 8<br>Ending Balance |
| Fair Value of Securities under Repo-Secured Borrowing | $ 150,090,890 | $ 151,292,581 | $ 150,537,271 | $ 151,057,793 | $ 150,763,563 | $ 153,132,127 | $ 151,680,719 | $ 152,843,264 |

| | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 9<br>Minimum | 10<br>Maximum | 11<br>Average Daily Balance | 12<br>Ending Balance | 13<br>Minimum | 14<br>Maximum | 15<br>Average Daily Balance | 16<br>Ending Balance |
| Fair Value of Securities under Repo-Secured Borrowing | $ 150,943,105 | $ 154,307,575 | $ 153,305,158 | $ 153,228,785 | $ - | $ - | $ - | $ - |

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

Not applicable.

(7) Collateral Pledged – Secured Borrowing

| | First Quarter | | | | Second Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 1<br>Minimum | 2<br>Maximum | 3<br>Average Daily Balance | 4<br>Ending Balance | 5<br>Minimum | 6<br>Maximum | 7<br>Average Daily Balance | 8<br>Ending Balance |
| a. Cash | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 |
| b. Securities (FV) | - | - | - | - | - | - | - | - |
| c. Securities (BACV) | XXX | XXX | XXX | - | XXX | XXX | XXX | - |
| d. Nonadmitted Subset | XXX | XXX | XXX | - | XXX | XXX | XXX | - |

| | Third Quarter | | | | Fourth Quarter | | | |
|---|---|---|---|---|---|---|---|---|
| | 9<br>Minimum | 10<br>Maximum | 11<br>Average Daily Balance | 12<br>Ending Balance | 13<br>Minimum | 14<br>Maximum | 15<br>Average Daily Balance | 16<br>Ending Balance |
| a. Cash | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 | $ 147,000,000 | $ - | $ - | $ - | $ - |
| b. Securities (FV) | - | - | - | - | - | - | - | - |
| c. Securities (BACV) | XXX | XXX | XXX | - | XXX | XXX | XXX | - |
| d. Nonadmitted Subset | XXX | XXX | XXX | - | XXX | XXX | XXX | - |

(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 - Not applicable.

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

(1) The Company has one year of remaining unexpired tax credits and the required holding periods for the LIHTC investments are between 10-22 years.

(2) The Company recognized LIHTC and other tax benefits of $1,775,519 and $1,447,000 for the years ended December 31, 2019 and 2018, respectively.

(3) The Company's balance for the investment recognized was $12,753,588 and $19,350,195 as of December 31, 2019 and 2018, respectively.

(4) The Company had one LIHTC property under regulatory review and is working towards resolution of the outstanding issues at December 31, 2019.

(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 | 114,089,487 | - | - | - | 114,089,487 | 88,120,250 | 25,969,237 | - | 114,089,487 | 0.04 | 0.04 |
| c. Subject to repurchase agreements | - | - | - | - | - | 150,000,000 | (150,000,000) | - | - | - | - |
| d. Subject to reverse repurchase agreements | - | - | - | - | - | 147,000,000 | (147,000,000) | - | - | - | - |
| 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 | 172,350,000 | - | - | - | 172,350,000 | 139,850,000 | 32,500,000 | - | 172,350,000 | 0.06 | 0.06 |
| j. On deposit with states | 41,707,982 | - | - | - | 41,707,982 | 52,677,027 | (10,969,045) | - | 41,707,982 | 0.02 | 0.02 |
| k. On deposit with other regulatory | - | - | - | - | - | - | - | - | - | - | - |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | 5,264,083,669 | - | - | - | 5,264,083,669 | 5,944,948,531 | (680,864,862) | - | 5,264,083,669 | 1.96 | 1.97 |
| m. Pledged as collateral not captured in other categories | 197,389,870 | - | - | - | 197,389,870 | 620,772,986 | (423,383,116) | - | 197,389,870 | 0.07 | 0.07 |
| n. Other restricted assets | - | - | - | - | - | - | - | - | - | - | - |
| o. Total Restricted Assets | $ 5,789,621,008 | $ - | $ - | $ - | $ 5,789,621,008 | $ 7,143,368,794 | $ (1,353,747,786) | $ - | $ 5,789,621,008 | 2.15% | 2.16% |

(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 | $ 22,201,457 | $ - | $ - | $ - | $ 22,201,457 | $ 394,898,986 | $ (372,697,529) | $ 22,201,457 | 0.01% | 0.01% |
| Pledged under Derivative Instruments | 175,188,413 | - | - | - | 175,188,413 | 225,874,000 | (50,685,588) | 175,188,413 | 0.06 | 0.06 |
| Total (c) | $ 197,389,870 | $ - | $ - | $ - | $ 197,389,870 | $ 620,772,986 | $ (423,383,117) | $ 197,389,870 | 0.07% | 0.07% |

(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 | $ 114,089,487 | $ 114,089,487 | 0.10% | 0.10% |
| b. | Schedule D, Part 1 | 3,145,120,338 | 3,532,661,314 | 2.71 | 2.74 |
| 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 | $ 3,259,209,825 | $ 3,646,750,801 | 2.81% | 2.84% |

| | | | | | |
|---|---|---|---|---|---|
| | 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 | $ - | $ - | % | % |

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

| | | 1<br>Amount | 2<br>% of Liability to Total Liabilities * |
|---|---|---|---|
| u. | Recognized Obligation to Return Collateral Asset (General Account) | $ 5,338,010,272 | 5.01% |
| 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 | $ 4,505,859,320 | $ (2,772,587,255) | $ 1,733,272,065 |
| **Liabilities** | | | |
| Derivative Instruments | $ 3,107,788,050 | $ (2,772,587,255) | $ 335,200,795 |

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

O. 5GI Securities

| | Number of 5GI Securities | | Aggregate BACV | | Aggregate Fair Value | |
|---|---|---|---|---|---|---|
| Investment | Current Year | Prior Year | Current Year | Prior Year | Current Year | Prior Year |
| (1) Bonds - AC | 1 | 2 | $ 16,049,422 | $ 26,707 | $ 15,262,700 | $ 21,571 |
| (2) LB&SS - AC | 4 | - | 24,006 | - | 21,652 | - |
| (3) Preferred Stock - AC | - | - | - | - | - | - |
| (4) Preferred Stock - FV | - | - | - | - | - | - |
| (5) Total (1+2+3+4) | 5 | 2 | $ 16,073,428 | $ 26,707 | $ 15,284,352 | $ 21,571 |

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

| | General Account | Separate Accounts |
|---|---|---|
| (1) Number of CUSIPs | 78 | 11 |
| (2) Aggregate amount of investment income | $ 59,121,284 | $ 965,185 |

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 $4,937,113 of due and accrued income excluded from investment income as of December 31, 2019.

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, 2019.

**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, 2019 and 2018, there were net unrealized gains/(losses) of $(2,331,024) and zero respectively, related to discontinued fair value hedges.

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

a. As of December 31, 2019, 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 November 2021. For the years ended December 31, 2019 and 2018, there were no cash flow hedges of a forecasted transaction that have been discontinued.

b. For the years ended December 31, 2019 and 2018, there were no cash flow hedges of a forecasted transaction that have been discontinued.

(8) As of December 31, 2019, the amount of non-discounted total premium cost associated with deferred premium options is due as follows:

| Fiscal Year | Deferred Premium Payments Due |
|---|---|
| 2020 | $ 25,987,293 |
| 2021 | 438,055,417 |
| 2022 | 203,421,909 |
| 2023 | 137,782,235 |
| Thereafter | 12,528,403 |
| Total* | $ 817,775,257 |

* The aggregate fair value of these instruments excluding the impact of deferred premiums is $246,930,696 as of December 31, 2019

| | Undiscounted Future Premium Commitments | Derivative Fair Value with Premium Commitments (Reported on DB) | Derivative Fair Value Excluding Impact of Future Settled Premiums |
|---|---|---|---|
| a. Prior Year | 837,606,394 | (428,728,291) | 354,759,580 |
| b. Current Year | 817,775,257 | (542,675,725) | 246,930,696 |

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:

| | 2019 | | | 2018 | | |
|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total |
| a. Gross DTAs | $ 1,652,478,393 | $ 43,451,163 | $ 1,695,929,556 | $ 1,442,915,369 | $ 26,515,655 | $ 1,469,431,024 |
| b. Statutory valuation allowance adjustments | - | - | - | - | - | - |
| c. Adjusted gross DTAs (1a - 1b) | 1,652,478,393 | 43,451,163 | 1,695,929,556 | 1,442,915,369 | 26,515,655 | 1,469,431,024 |
| d. DTAs nonadmitted | 469,432,665 | - | 469,432,665 | 383,849,107 | - | 383,849,107 |
| e. Subtotal (net DTAs) (1c - 1d) | $ 1,183,045,728 | $ 43,451,163 | $ 1,226,496,891 | $ 1,059,066,262 | $ 26,515,655 | $ 1,085,581,917 |
| f. DTLs | 597,317,465 | - | 597,317,465 | 475,939,194 | - | 475,939,194 |
| g. Net admitted DTAs (1e - 1f) | $ 585,728,263 | $ 43,451,163 | $ 629,179,426 | $ 583,127,068 | $ 26,515,655 | $ 609,642,723 |

| | Change | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Gross DTAs | $ 209,563,024 | $ 16,935,508 | $ 226,498,532 |
| b. Statutory valuation allowance adjustments | - | - | - |
| c. Adjusted gross DTAs (1a - 1b) | 209,563,024 | 16,935,508 | 226,498,532 |
| d. DTAs nonadmitted | 85,583,558 | - | 85,583,558 |
| e. Subtotal (net DTAs) (1c - 1d) | $ 123,979,466 | $ 16,935,508 | $ 140,914,974 |
| f. DTLs | 121,378,271 | - | 121,378,271 |
| g. Net admitted DTAs (1e - 1f) | $ 2,601,195 | $ 16,935,508 | $ 19,536,703 |

(2)

| | 2019 | | | 2018 | | |
|---|---|---|---|---|---|---|
| Admission calculation components SSAP 101, paragraph 11: | Ordinary | Capital | Total | Ordinary | Capital | 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): | 585,728,263 | 43,451,163 | 629,179,426 | 583,127,068 | 26,515,655 | 609,642,723 |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | 585,728,263 | 43,451,163 | 629,179,426 | 583,127,068 | 26,515,655 | 609,642,723 |
| 2. Adjusted gross DTAs allowed per limitation threshold | N/A | N/A | 1,127,229,292 | N/A | N/A | 1,119,548,487 |
| c. Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs | 597,317,465 | - | 597,317,465 | 475,939,194 | - | 475,939,194 |
| d. DTAs admitted as the result of application of SSAP 101. Total 2(a)+2(b)+2(c) | $ 1,183,045,728 | $ 43,451,163 | $ 1,226,496,891 | $ 1,059,066,262 | $ 26,515,655 | $ 1,085,581,917 |

| | Change | | |
|---|---|---|---|
| | Ordinary | Capital | 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): | 2,601,195 | 16,935,508 | 19,536,703 |
| 1. Adjusted gross DTAs expected to be realized following the balance sheet date | 2,601,195 | 16,935,508 | 19,536,703 |
| 2. Adjusted gross DTAs allowed per limitation threshold | N/A | N/A | 7,680,805 |
| c. Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs | 121,378,271 | - | 121,378,271 |
| d. DTAs admitted as the result of application of SSAP 101. Total 2(a)+2(b)+2(c) | $ 123,979,466 | $ 16,935,508 | $ 140,914,974 |

(3)

| | 2019 | 2018 |
|---|---|---|
| a. Ratio % used to determine recovery period and threshold limitation amount | 878 % | 903 % |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | $ 1,091,463,018 | $ 1,119,548,487 |

(4)

| | 2019 | | 2018 | | Change | |
|---|---|---|---|---|---|---|
| | Ordinary | Capital | Ordinary | Capital | Ordinary | 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 ) | $ 1,652,478,393 | $ 43,451,163 | $ 1,442,915,369 | $ 26,515,655 | $ 209,563,024 | $ 16,935,508 |
| (2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | 0.00% | 2.56% | 0.00% | 1.80% | 0.00% | 0.76% |
| (3) Net admitted adjusted gross DTAs amount from note 9A1(e ) | $ 1,183,045,728 | $ 43,451,163 | $ 1,059,066,262 | $ 26,515,655 | $ 123,979,466 | $ 16,935,508 |
| (4) Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | 0.00% | 6.91% | 0.00% | 4.35% | 0.00% | 2.56% |

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:

| | 2019 | 2018 | Change |
|---|---|---|---|
| a. Federal | $ 40,871,026 | $ 138,760,578 | $ (97,889,552) |
| b. Foreign | - | - | - |
| c. Subtotal | $ 40,871,026 | $ 138,760,578 | $ (97,889,552) |
| d. Federal income tax on net capital gains | 47,093,717 | (6,804,930) | 53,898,647 |
| e. Utilization of capital loss carry-forwards | - | - | - |
| f. Other | - | - | - |
| g. Federal and foreign income taxes incurred | $ 87,964,743 | $ 131,955,648 | $ (43,990,905) |

(2) DTAs:

| | 2019 | 2018 | Change |
|---|---|---|---|
| a. Ordinary | | | |
| (1) Discounting of unpaid losses | $ - | $ - | $ - |
| (2) Unearned premium reserve | - | - | - |
| (3) Policyholder reserves | 727,549,525 | 585,732,606 | 141,816,919 |
| (4) Investments | 17,649,116 | 79,372,053 | (61,722,937) |
| (5) Deferred acquisition costs | 666,108,585 | 578,595,257 | 87,513,328 |
| (6) Policyholder dividends accrual | 7,384,547 | 7,920,990 | (536,443) |
| (7) Fixed assets | - | - | - |
| (8) Compensation and benefits accrual | 114,013,206 | 103,562,582 | 10,450,624 |
| (9) Pension accrual | - | - | - |
| (10) Receivables - nonadmitted | 92,222,084 | 62,519,124 | 29,702,960 |
| (11) Net operating loss carry-forward | - | - | - |
| (12) Tax credit carry-forward | - | - | - |
| (13) Other (including items <5% of total ordinary tax assets) | 27,551,330 | 25,212,757 | 2,338,573 |
| (99) Subtotal | 1,652,478,393 | 1,442,915,369 | 209,563,024 |
| b. Statutory valuation allowance adjustment | - | - | - |
| c. Nonadmitted | 469,432,665 | 383,849,107 | 85,583,558 |
| d. Admitted ordinary DTAs (2a99 - 2b - 2c) | $ 1,183,045,728 | $ 1,059,066,262 | $ 123,979,466 |
| e. Capital | | | |
| (1) Investments | $ 43,451,163 | $ 26,515,655 | $ 16,935,508 |
| (2) Net capital loss carry-forward | - | - | - |
| (3) Real estate | - | - | - |
| (4) Other (including items <5% of total capital tax assets) | - | - | - |
| (99) Subtotal | 43,451,163 | 26,515,655 | 16,935,508 |
| f. Statutory valuation allowance adjustment | - | - | - |
| g. Nonadmitted | - | - | - |
| h. Admitted capital DTAs (2e99 - 2f - 2g) | $ 43,451,163 | $ 26,515,655 | $ 16,935,508 |
| i. Admitted DTAs (2d + 2h) | $ 1,226,496,891 | $ 1,085,581,917 | $ 140,914,974 |

(3) DTLs:

| | 2019 | 2018 | Change |
|---|---|---|---|
| a. Ordinary | | | |
| (1) Investments | $ 176,259,943 | $ 115,467,539 | $ 60,792,404 |
| (2) Fixed assets | 75,080,154 | 55,918,800 | 19,161,354 |
| (3) Deferred and uncollected premium | 63,207,076 | 70,799,838 | (7,592,762) |
| (4) Policyholder reserves | 277,253,887 | 226,285,350 | 50,968,537 |
| (5) Other (including items <5% of total ordinary tax liabilities) | 5,516,405 | 7,467,667 | (1,951,262) |
| (99) Subtotal | $ 597,317,465 | $ 475,939,194 | $ 121,378,271 |
| b. Capital | | | |
| (1) Investments | - | - | - |
| (2) Real estate | - | - | - |
| (3) Other (including items <5% of total capital tax liabilities) | - | - | - |
| (99) Subtotal | $ - | $ - | $ - |
| c. DTLs (3a99 + 3b99) | $ 597,317,465 | $ 475,939,194 | $ 121,378,271 |
| (4) Net DTAs (DTLs) (2i - 3c) | $ 629,179,426 | $ 609,642,723 | $ 19,536,703 |

In addition, the Tax 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 beginning in 2018.

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, 2019 is as follows:

| | Amount | Effective Tax Rate (%) |
|---|---|---|
| Provision computed at statutory rate | $ 102,239,479 | 21.0 % |
| Investment related | (120,690,587) | (24.8) |
| Ceding commissions | 13,442,954 | 2.8 |
| Change in nonadmitted assets | 98,513,618 | 20.2 |
| Other tax adjustments | (76,178,298) | (15.7) |
| Tax credits | (34,482,685) | (7.1) |
| Total | $ (17,155,519) | (3.5)% |
| Federal income taxes incurred | $ 87,964,743 | 18.1 % |
| Change in net deferred income taxes | (105,120,262) | (21.6) |
| | $ (17,155,519) | (3.5)% |

E. (1) At December 31, 2019 the Company did not have any operating loss carryforwards.

At December 31, 2019 the Company did not have any capital loss carryforwards.

At December 31, 2019 the Company did not have any alternative minimum tax credits or general business credits carryforwards.

(2) Not applicable.

(3) At December 31, 2019, 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 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, 2019.

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, & C. 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. The Company paid cash dividends to the parent company, LNC, on September 17, 2018, December 17, 2018 and December 24, 2018, in the amount of $225 million, $235 million and $450 million, respectively, for a total of $910 million during 2018.

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

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

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

| | December 31, 2018 | |
|---|---|---|
| | Receivables | Payables |
| Parent | $ - | $ 29,092,602 |
| Affiliates | 64,236,610 | 72,141,278 |
| | $ 64,236,610 | $ 101,233,880 |

E. 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.

F. 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.

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% | $ 61,239,225 | $ 61,239,225 | $ - |
| Lincoln Financial Distributors, Inc. | 100% | 4,572,355 | - | 4,572,355 |
| Lincoln Investment Advisors Corporation | 100% | 2,137,101 | - | 2,137,101 |
| Lincoln Investment Solutions, Inc. | 100% | 1,409,105,851 | 1,409,105,851 | - |
| Westfield Assigned Benefits Company | 100% | - | - | - |
| California Fringe Benefit & Insurance Marketing Corp. | 100% | - | - | - |
| Total SSAP No. 97 8b(ii) Entities | XXX | $ 1,477,054,532 | $ 1,470,345,076 | $ 6,709,456 |

| | | | | |
|---|---|---|---|---|
| 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 | $ 1,477,054,532 | $ 1,470,345,076 | $ 6,709,456 |
| f. Aggregate Total (a+e) | XXX | $ 1,477,054,532 | $ 1,470,345,076 | $ 6,709,456 |

(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 | 5/15/19 | $ 55,887,735 | Y | N | I |
| Lincoln Financial Distributors, Inc. | S2 | 5/15/19 | 4,555,001 | Y | N | I |
| Lincoln Investment Advisors Corporation | S2 | 5/16/19 | - | Y | N | I |
| Lincoln Investment Solutions, Inc. | S2 | 6/28/19 | 1,395,916,242 | Y | N | I |
| Westfield Assigned Benefits Company | S2 | 5/17/19 | - | Y | N | I |
| California Fringe Benefit & Insurance Marketing Corp. | S2 | 5/17/19 | - | Y | N | I |
| Total SSAP No. 97 8b(ii) Entities | XXX | XXX | $ 1,456,358,978 | 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 | $ 1,456,358,978 | XXX | XXX | XXX |
| f. Aggregate Total (a+e) | XXX | XXX | $ 1,456,358,978 | 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 | $ 174,018 | $ (452,810,526) | $ 1,105,559,938 | $ 1,558,370,464 |
| LRCV I | $ - | $ 979,401,995 | $ 271,425,704 | $ - |
| LRCV III | $ - | $ 965,044,697 | $ 87,865,792 | $ - |
| LRCV IV | $ - | $ 981,500,000 | $ 190,515,854 | $ - |
| LRCV VI | $ - | $ 669,026,865 | $ 255,853,418 | $ - |
| LRCV VII | $ - | $ 419,187,167 | $ 141,536,010 | $ - |

* 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, 2019. 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, 2019.

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

11. Debt

A. At December 31, 2019, the Company had $3,580,000,000 of short-term debt outstanding, plus accrued interest of $4,515,793, with issue dates in 2019. Interest is paid monthly between 170bps and 271bps. The stated maturity dates are in 2019. Interest paid during 2019 on short-term advances was $100,922,199. 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, 2019, securities with a statement value of $207,621,956 and a fair value of $238,028,624 and commercial mortgages with a statement value of $5,056,461,713 and fair value of $5,241,846,361 served as collateral for this borrowing.

At December 31, 2019, the Company had no remaining borrowings under repurchase agreements. Interest paid on repurchase agreements during 2019 was $6,522,082.

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, 2019, the Company has advances in the amount of $3,580,000,000 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, 2019 to be $3,830,000,000 based upon its FHLB capital stock at that date.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>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 |

2. Prior Year-end

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| (a) Membership Stock - Class A | $ - | $ - | $ - |
| (b) Membership Stock - Class B | 30,704,788 | 30,704,788 | - |
| (c) Activity Stock | 109,145,212 | 109,145,212 | - |
| (d) Excess Stock | - | - | - |
| (e) Aggregate Total (a+b+c+d) | $ 139,850,000 | $ 139,850,000 | $ - |
| (f) Actual or Estimated Borrowing Capacity as Determined by the Insurer | $ 3,930,000,000 | XXX | XXX |

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

| | | | | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 6 |
| | Membership Stock | Current Year Total | Not Eligible for | Less Than 6 Months | 6 Months to Less than 1 | 1 to Less than 3 Years | 3 to 5 Years |
| 1. | Class A | $ - | $ - | $ - | $ - | $ - | $ - |
| 2. | Class B | $ 32,834,400 | $ 32,834,400 | $ - | $ - | $ - | $ - |

(3) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2019

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 5,479,874,985 | $ 5,264,083,669 | $ 3,580,000,000 |
| 2. Current Year General Account Total Collateral Pledged | 5,479,874,985 | 5,264,083,669 | 3,580,000,000 |
| 3. Current Year Separate Accounts Total Collateral Pledged | - | - | - |
| 4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged | 5,922,736,614 | 5,944,948,531 | 3,930,000,000 |

b. Maximum Amount Pledged During 2019

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | $ 5,860,733,313 | $ 5,634,988,634 | $ 3,830,000,000 |
| 2. Current Year General Account Maximum Collateral Pledged | 5,860,733,313 | 5,634,988,634 | 3,830,000,000 |
| 3. Current Year Separate Accounts Maximum Collateral Pledged | - | - | - |
| 4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged | 5,922,736,614 | 5,944,948,531 | 3,930,000,000 |

(4) Borrowing from FHLB

a. Amount as of December 31, 2019

1. Current Year

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account | 4<br>Funding Agreements<br>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 | $ - | $ - |

2. Prior Year-end

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account | 4<br>Funding Agreements<br>Reserves Established |
|---|---|---|---|---|
| (a) Debt | $ 3,930,000,000 | $ 3,930,000,000 | $ - | XXX |
| (b) Funding Agreements | - | - | - | $ - |
| (c) Other | - | - | - | XXX |
| (d) Aggregate Total (a+b+c) | $ 3,930,000,000 | $ 3,930,000,000 | $ - | $ - |

b. Maximum Amount During 2019

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|---|---|---|---|
| (a) Debt | $ 3,830,000,000 | $ 3,830,000,000 | $ - |
| (b) Funding Agreements | - | - | - |
| (c) Other | - | - | - |
| (d) Aggregate Total (Lines 1+2+3) | $ 3,830,000,000 | $ 3,830,000,000 | $ - |

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, 2019 and 2018:

(1) Change in benefit obligation

a. Pension Benefits

| | Overfunded | | Underfunded | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| 1. Benefit obligation at beginning of year | $ - | $ - | $ 111,511,901 | $ 119,163,533 |
| 2. Service cost | - | - | - | - |
| 3. Interest cost | - | - | 4,796,229 | 4,553,676 |
| 4. Contribution by plan participants | - | - | - | - |
| 5. Actuarial gain (loss) | - | - | 8,639,204 | (2,218,692) |
| 6. Foreign currency exchange rate changes | - | - | - | - |
| 7. Benefits paid | - | - | (9,498,851) | (9,986,616) |
| 8. Plan amendments | - | - | - | - |
| 9. Business combinations, divestitures, curtailments, settlements and special termination benefits | - | - | - | - |
| 10. Benefit obligation at end of year | $ - | $ - | $ 115,448,483 | $ 111,511,901 |

b. Postretirement Benefits

| | Overfunded | | Underfunded | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| 1. Benefit obligation at beginning of year | $ - | $ - | $ 9,819,973 | $ 12,009,889 |
| 2. Service cost | - | - | 9,692 | 33,607 |
| 3. Interest cost | - | - | 418,365 | 456,092 |
| 4. Contribution by plan participants | - | - | 815,966 | 812,650 |
| 5. Actuarial gain (loss) | - | - | 905,701 | (1,528,843) |
| 6. Foreign currency exchange rate changes | - | - | - | - |
| 7. Benefits paid | - | - | (2,093,089) | (1,963,422) |
| 8. Plan amendments | - | - | - | - |
| 9. Business combinations, divestitures, curtailments, settlements and special termination benefits | - | - | - | - |
| 10. Benefit obligation at end of year | $ - | $ - | $ 9,876,608 | $ 9,819,973 |

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 | |
|---|---|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 | 2019 | 2018 |
| a. Fair value of plan assets at beginning of year | $ 106,772,229 | $ 111,255,487 | $ 7,999,828 | $ 7,460,507 | $ - | $ - |
| b. Actual return on plan assets | 11,908,783 | (2,051,229) | 578,309 | 539,321 | - | - |
| c. Employer contributions prior to measurment date | - | 7,500,000 | - | - | - | - |
| d. Foreign currency exchange rate changes | | | - | - | - | - |
| e. Reporting entity contribution | - | - | 1,277,123 | 1,150,772 | - | - |
| f. Plan participants' contributions | - | - | 815,966 | 812,650 | - | - |
| g. Benefits paid | (9,444,264) | (9,932,029) | (2,093,089) | (1,963,422) | - | - |
| h. Business combinations, divestitures and settlements | - | - | - | - | - | - |
| g. Fair value of plan assets at end of year | $ 109,236,748 | $ 106,772,229 | $ 8,578,137 | $ 7,999,828 | $ - | $ - |

(3) Funded status

| | Pension Benefits | | Postretirement Benefits | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| a. Components | | | | |
| 1. Prepaid benefit costs | $ 26,338,622 | $ 32,909,923 | $ - | $ - |
| 2. Overfunded plan assets | $ - | $ - | $ - | $ - |
| 3. Accrued benefit costs | $ (2,142,563) | $ (2,115,173) | $ (2,322,692) | $ (3,861,738) |
| 4. Liability for pension benefits | $ (30,407,794) | $ (35,534,422) | $ 1,024,221 | $ 2,041,593 |
| b. Assets and liabilities recognized | | | | |
| 1. Assets (nonadmitted) | $ - | $ - | $ - | $ - |
| 2. Liabilities recognized | $ (6,211,735) | $ (4,739,672) | $ (1,298,471) | $ (1,820,145) |
| c. Unrecognized liabilities | $ 30,407,794 | $ 35,534,422 | $ (1,024,221) | $ (2,041,593) |

(4) Components of net periodic benefit cost

| | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits per SSAP No. 11 | |
|---|---|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 | 2019 | 2018 |
| a. Service cost | $ - | $ - | $ 9,692 | $ 33,607 | $ - | $ - |
| b. Interest cost | 4,796,229 | 4,553,676 | 418,365 | 456,092 | - | - |
| c. Expected return on plan assets | (3,762,780) | (3,748,959) | (519,989) | (484,933) | - | - |
| d. Transition asset or obligation | - | - | - | - | - | - |
| e. Gains and losses | 5,619,829 | 5,546,704 | (170,517) | (38,581) | - | - |
| 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 | $ 6,653,278 | $ 6,351,421 | $ (261,923) | $ (33,289) | $ - | $ - |

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

| | Pension Benefits | | Postretirement Benefits | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| a. Items not yet recognized as a component of net periodic cost - prior year | $ 35,534,422 | $ 37,499,630 | $ (2,041,593) | $ (496,417) |
| 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 | 493,201 | 3,581,496 | 847,381 | (1,583,231) |
| f. Net gain and loss recognized | (5,619,829) | (5,546,704) | 170,517 | 38,581 |
| g. Items not yet recognized as a component of net periodic cost - current year | $ 30,407,794 | $ 35,534,422 | $ (1,024,221) | $ (2,041,593) |

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

| | Pension Benefits | | Postretirement Benefits | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| a. Net transition asset or obligation | $ - | $ - | $ - | $ - |
| b. Net prior service cost or credit | $ - | $ - | $ 4,083 | $ 4,609 |
| c. Net recognized gains and losses | $ 30,407,794 | $ 35,534,422 | $ (1,028,304) | $ (2,046,202) |

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

| | Pension Benefits | | Postretirement Benefits | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| a. Weighted-average discount rate | 4.5% | 4.0% | 4.5% | 4.0% |
| b. Expected long-term rate of return on plan assets | 4.5% | 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) | N/A | N/A | N/A | N/A |

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

| | | Pension Benefits | | Postretirement Benefits | |
|---|---|---|---|---|---|
| | | 2019 | 2018 | 2019 | 2018 |
| e. | Weighted-average discount rate | 3.5% | 4.5% | 4.5% | 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) | N/A | N/A | N/A | N/A |

For measurement purposes, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be 7.3% for individuals under age 65 and 5.4% for individuals over age 65 for 2019. 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 $115.4 million for the current year and $111.5 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 5.6% percent of the excess of the expected general inflation rate over 7.5% percent.

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

| | | Amount |
|---|---|---|
| 2020 | $ | 11,044,038 |
| 2021 | $ | 10,707,880 |
| 2022 | $ | 10,304,037 |
| 2023 | $ | 9,599,001 |
| 2024 | $ | 9,118,087 |
| 2025 - 2029 | $ | 40,401,920 |

(11) The Company does not have any regulatory contribution requirements for 2019.

(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 2019.

(18) As of December 31, 2019, the Company's pension benefit obligation and accumulated postretirement benefit was $115.4 million and $9.9 million respectively. Plan assets for pension benefits and postretirement benefits were $109.2 million and $8.6 million respectively as of December 31, 2019. The Company had a $6.2 million underfunded status and a $1.3 million underfunded status for the pension and postretirement benefit plan as of December 31, 2019, respectively. The Company's surplus impact as of December 31, 2019 to reflect the full benefit obligation was $117.8 million.

B. Description of Investment Policies and Strategies

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

| | 2019 | 2018 | Target |
|---|---|---|---|
| Domestic equity securities | 17 % | 13 % | 13 % |
| International equity securities | - | - | - |
| Fixed income securities | 76 | 84 | 84 |
| Cash and invested cash | 7 | 3 | 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 (17%), fixed income securities (76%) and cash (7%). 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, 2019:

| Description for each class of plan assets | Level 1 | Level 2 | Level 3 | Total |
|---|---|---|---|---|
| Corporate bonds | $ - | $ 35,882 | $ - | $ 35,882 |
| U.S. government bonds | - | 78,918,530 | - | 78,918,530 |
| Foreign government bonds | - | - | - | - |
| Common stock | - | - | | - |
| State and municipal bonds | - | - | - | - |
| Preferred stock | - | - | - | - |
| U.S. government mortgage backed | - | - | - | - |
| Government Agencies | - | 3,912,386 | - | 3,912,386 |
| Cash and invested cash | - | 26,369,950 | - | 26,369,950 |
| Other invested | - | 8,578,137 | - | 8,578,137 |
| Total Plan Assets | $ - | $ 117,814,885 | $ - | $ 117,814,885 |

(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 4.5% for plan years ending December 31, 2019 and 2018, 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, 2019 and 2018.

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 $3.3 million and $(1.0) million for 2019 and 2018, respectively. The Company's share of expenses for the highly compensated agents' deferred compensation plans was $2.3 million and $2.5 million for 2019 and 2018, 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 $2.0 million and $1.9 million for 2019 and 2018, 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 $12.9 million and $(0.6) million for 2019 and 2018, 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 $(2.1) million and $(1.6) million for 2019 and 2018, 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 $89.2 million and $80.8 million for 2019 and 2018, 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 $21.2 million and $4.9 million for 2019 and 2018, 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

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

(2) Not applicable.

(3) 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.

(4) The Company paid dividends to LNC during 2019 on the following dates in the amounts noted:

March 29, 2019 – paid $200 million in extraordinary cash dividends
June 20, 2019 – paid $200 million in extraordinary cash dividends
September 19, 2019 – paid $150 million in extraordinary cash dividends
December 18, 2019 – paid $50 million in extraordinary cash dividends

(5) Within the limitations of (3) above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

(6) 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.

(7) Not applicable.

(8) Not applicable.

(9) Not applicable.

(10) The portion of unassigned funds (surplus) represented or (reduced) by cumulative net unrealized gains and losses is $429,741,729.

(11) In 1994, the Company issued a surplus note for cash of $50.0 million. 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 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 2019. 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 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 2019. 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 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. 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. 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. 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. 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. 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. 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.

The 2013-issued, 2015-issued, 2017-issued, and 2018-issued surplus notes require the Company to pay interest quarterly. Subject to approval by the Commissioner, the Company has the right to repay these notes 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 2013-issued, 2015-issued, 2017-issued, 2018-issued and 2019-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) 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.

A summary of the terms of these surplus notes follows:

| Date Issued | Interest Rate | Face Amount of Note | Carrying Value of Note | Interest And/Or Principal Paid | Total Interest And/Or Principal Paid | Unapproved Interest And/Or | Date of Maturity |
|---|---|---|---|---|---|---|---|
| 9/29/1994 | 9.76% | $ 50,000,000 | 50,000,000 | $ 4,880,000 | $ 126,894,000 | $ - | 9/30/2024 |
| 1/5/1998 | 6.56% | 500,000,000 | 500,000,000 | 32,800,000 | 721,144,444 | - | 3/31/2028 |
| 12/18/1998 | 6.03% | 750,000,000 | 750,000,000 | 45,225,000 | 951,232,500 | - | 12/31/2028 |
| 10/1/2013 | LIBOR+1.11% | 70,728,195 | 70,728,195 | 2,611,419 | 9,500,403 | - | 9/24/2028 |
| 10/1/2015 | LIBOR+2.00% | 30,024,232 | 30,024,232 | 1,379,478 | 4,289,320 | - | 9/28/2035 |
| 7/1/2017 | LIBOR+1.55% | 24,814,347 | 24,814,347 | 1,026,892 | 2,081,053 | - | 6/30/2037 |
| 10/1/2017 | 4.20% | 50,000,000 | 50,000,000 | 2,129,167 | 4,258,334 | - | 7/1/2037 |
| 7/1/2018 | 4.50% | 13,000,000 | 13,000,000 | 593,125 | 742,625 | - | 6/30/2038 |
| 7/1/2019 | 4.225% | 28,000,000 | 28,000,000 | 302,322 | 302,322 | - | 10/9/2037 |
| 1311999 Totals | | $ 1,516,566,774 | $ 1,516,566,774 | $ 90,947,403 | $ 1,820,445,001 | $ - | |

(12) Not applicable.

(13) Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of December 31, 2019, the Company had outstanding commitments totaling $1,786,530,711. Included in this total was $1,023,792,464 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, $441,718,000 related to funding of mortgage loans, with $376,500,000 related to commercial mortgage loans and $65,218,000 related to residential mortgage loans, as well as $321,020,247 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, 2019 and 2018, the Company's liability for guaranty fund assessments was $23,856,240 and $24,450,918, 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, 2019 and 2018, the Company had recorded assets of $ $32,473,174 and $34,861,174, 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 | $ 34,861,174 |
| b. Decreases current year: | |
| Premium tax offset applied | 3,919,985 |
| c. Increases current year: | |
| Premium tax offset applied | - |
| Premium tax credits to be taken in future years | 1,531,985 |
| d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end | $ 32,473,174 |

(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 | $ 13,863,782 | $ 5,505,552 | $ 10,553,817 | $ 4,270,328 |

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 – Not applicable.

E. Joint and Several Liabilities

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, 2019. 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.

For some matters, the Company is able to estimate a reasonably possible range of loss. For such matters in which a loss is probable, an accrual has been made. For such matters where a loss is believed to be reasonably possible, but not probable, no accrual has been made. Accordingly, the estimate contained in this paragraph reflects two types of matters. For some matters included within this estimate, an accrual has been made, but there is a reasonable possibility that an exposure exists in excess of the amount accrued. In these cases, the estimate reflects the reasonably possible range of loss in excess of the accrued amount. For other matters included within this estimation, no accrual has been made because a loss, while potentially estimable, is believed to be reasonably possible but not probable. In these cases, the estimate reflects the reasonably possible loss or range of loss. As of December 31, 2019, the Company estimates the aggregate range of reasonably possible losses, to be up to approximately $50 million.

For other matters, the Company is not currently able to estimate the reasonably possible loss or range of loss. The Company is often unable to estimate the possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of the range of possible loss, such as quantification of a damage demand from plaintiffs, discovery from other parties and investigation of factual allegations, rulings by the court on motions or appeals, analysis by experts, and the progress of settlement negotiations. On a quarterly and annual basis, the Company reviews relevant information with respect to litigation contingencies and updates the Company's accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews.

*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. 3:16cv00827, 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 cost of insurance than permitted by the policy. Plaintiff seeks to represent all universal life and variable universal life policyholders who owned policies containing 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.

*EFG Bank AG, Cayman Branch, et al. v. The Lincoln National Life Insurance Company,* pending in the U.S. District Court for the Central District of California, No. 2:17-cv-00817, 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 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. 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 filed cases 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 breached the terms of policyholders' contracts when it increased 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.

F. All Other Contingencies – In the opinion of the Company, there are no other contingencies that would have a material adverse financial effect upon the Company.

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 $117,718,903 and $106,519,394 at December 31, 2019 and December 31, 2018, respectively.

(2) At December 31, 2019, the minimum aggregate rental commitments are as follows:

| Year Ending December 31, | Operating Leases |
|---|---|
| 2020 | $ 43,765,483 |
| 2021 | 39,794,008 |
| 2022 | 34,985,720 |
| 2023 | 32,171,087 |
| 2024 | 25,814,159 |
| Total | $ 176,530,457 |

(1) 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 2029. 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 12, 2014, the Company entered into a sale-leaseback agreement with an unaffiliated third party for certain fixed assets. The Company sold these assets for $82,617,507, receiving cash on the transaction date. The lease is a non-renewable five year term, expiring December 12, 2019. Total lease payments were $94,151,646. This agreement ended in December 2019.

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 is a non-renewable five year term, expiring December 11, 2020. Total lease payments will be $53,958,568.

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 $68,066,223.

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 $31,891,675.

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 $44,253,866.

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 $9,029,902.

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 $15,169,886.

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 $3,939,340.

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 $54,929,070.

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 $4,332,051.

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 $11,387,769.

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 $11,633,826.

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 $20,459,519.

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 $35,721,282.

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 $13,746,668.

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 $8,820,206.

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 $19,031,282.

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 $9,066,717.

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 $37,140,780.

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 | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| a. Swaps | $ 2,784,631,241 | $ 2,662,220,715 | $ 1,428,172,727 | $ 1,390,399,480 |
| b. Futures | - | - | - | - |
| c. Options | - | - | - | - |
| d. Total | $ 2,784,631,241 | $ 2,662,220,715 | $ 1,428,172,727 | $ 1,390,399,480 |

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, 2019 the total fair value of securities loaned to others was $110,417,232. 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, 2019, the Company has loaned assets, primarily fixed income securities, with a statement value of $100,140,722 and recorded a liability of $114,089,487. The Company has the right to the return of the assets upon demand.

As of December 31, 2019, the Company has pledged fixed-income securities with a statement value of $207,624,956 and mortgage loans with a statement value of $5,056,461,713 to support $3,580,000,000 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, 2019, the Company has pledged securities with a statement value of $22,201,457 in support of this transaction. The Company's agreement allow for the substitution of assets.

(6) Not applicable.

(7) As of December 31, 2019, the Company has no open reverse repurchase agreements.

As of December 31, 2019, the Company has no open repurchase agreements.

C. Wash Sales – The Company had no transactions accounted for as wash sales during 2019 or 2018.

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, 2019:

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Bonds | | | | | |
| Industrial and miscellaneous | $ - | $ 16,324,349 | $ - | $ - | $ 16,324,349 |
| Total bonds | - | 16,324,349 | - | - | 16,324,349 |
| Perpetual preferred stock | | | | | |
| Industrial and miscellaneous | - | - | 5,727,557 | - | 5,727,557 |
| Total Perpetual preferred stocks | - | - | 5,727,557 | - | 5,727,557 |
| Common stock | | | | | |
| Industrial and miscellaneous | 23,838,080 | 37,172,284 | 172,486,427 | - | 233,496,791 |
| Total common stocks | 23,838,080 | 37,172,284 | 172,486,427 | - | 233,496,791 |
| Derivative assets | | | | | |
| Interest rate contracts | - | 2,687,230,096 | 190,193,250 | - | 2,877,423,346 |
| Foreign exchange contracts | - | 1,947,694 | - | - | 1,947,694 |
| Credit contracts | - | - | 1,444,263 | - | 1,444,263 |
| Equity contracts | - | 2,998,417 | 1,497,909,356 | - | 1,500,907,773 |
| Total derivatives | - | 2,692,176,207 | 1,689,546,869 | - | 4,381,723,076 |
| Separate account assets | 560,986,182 | 149,781,065,701 | 31,417,180 | - | |
| Total assets at fair value | $ 584,824,262 | $ 152,526,738,541 | $ 1,899,178,033 | $ - | $ |
| b. Liabilities at fair value | | | | | |
| Derivative liabilities | | | | | |
| Interest rate contracts | $ - | $ (1,624,792,022) | $ (190,193,250) | $ - | $ (1,814,985,272) |
| Foreign Exchange Contracts | - | (2,731,992) | - | - | (2,731,992) |
| Equity contracts | - | (17,228,648) | (1,238,370,767) | - | (1,255,599,415) |
| Total derivatives | - | (1,644,752,662) | (1,428,564,017) | - | (3,073,316,679) |
| Total liabilities at fair value | $ - | $ (1,644,752,662) | $ (1,428,564,017) | $ - | $ (3,073,316,679) |

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 1/1/2019 | 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 12/31/2019 |
|---|---|---|---|---|---|---|---|---|---|---|
| Assets | | | | | | | | | | |
| Bonds | | | | | | | | | | |
| Industrial and miscellaneous | $ 204,485 | $ - | $ (204,485) | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Preferred stocks | | | | | | | | | | |
| Industrial and miscellaneous | - | 2,656,956 | - | (636,520) | (18,902) | 33,474,497 | - | (29,748,474) | - | 5,727,557 |
| Common stocks | | | | | | | | | | |
| Industrial and miscellaneous | 140,132,528 | 33,545 | (2,656,956) | (11,058,704) | 307,760 | 46,220,339 | - | (492,085) | - | 172,486,427 |
| Derivatives (1) | | | | | | | | | | |
| Credit contracts | - | - | - | 132,460 | 218,430 | (810,022) | - | 1,903,395 | - | 1,444,263 |
| Equity contracts | (7,329,688) | - | - | 18,297,741 | (31,064,853) | 555,767,663 | - | 471,000 | (276,603,274) | 259,538,589 |
| Separate account assets | 29,335,894 | - | (97,311,273) | (224) | (122,880) | 101,560,638 | - | (2,044,975) | - | 31,417,180 |
| Total assets | $ 162,343,219 | $ 2,690,501 | $ (100,172,714) | $ 6,734,753 | $ (30,680,445) | $ 736,213,115 | $ - | $ (29,911,139) | $ (276,603,274) | $ 470,614,016 |

(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, 2019 and December 31, 2018, 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, 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 | 14,144,914 | 58,441,324 | 4,741,697,297 | - | - |
| 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 | | | | | | | |
| Short-term borrowings | $ (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) | - | - | (1,813,848,651) | - | - |

(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, 2018

| 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 | $ 78,901,771,745 | $ 77,779,104,153 | $ 207,184,872 | $ 72,808,001,418 | $ 5,886,585,455 | $ - | $ - |
| Perpetual preferred stock | 194,118,824 | 197,797,856 | 61,191,297 | 68,015,293 | 64,912,234 | - | - |
| Common stock | 5,064,765,208 | 5,064,765,208 | 14,144,914 | 58,441,324 | 4,992,178,969 | - | - |
| Derivative assets (1) | 139,417,955 | 196,138,101 | - | 127,167,240 | 12,250,715 | - | - |
| Mortgage loans on real estate | 10,944,807,034 | 11,067,045,681 | - | 10,944,807,034 | - | - | - |
| Other investments | 719,490,176 | 659,270,422 | - | 662,658,180 | 56,831,996 | - | - |
| Cash and cash equivalents | 992,276,669 | 992,276,669 | - | 992,276,669 | - | - | - |
| Short-term investments | 296,700,855 | 296,700,855 | - | 296,700,855 | - | - | - |
| Separate account assets | 130,167,967,332 | 130,210,149,264 | 610,633,460 | 129,524,704,623 | 32,629,249 | - | - |
| Liabilities, Surplus and Other Funds | | | | | | | |
| Short-term borrowings | $ (4,258,170,273) | $ (4,258,170,273) | $ - | $ (4,258,170,273) | $ - | $ - | $ - |
| Investment-type insurance contracts | (891,690,662) | (893,575,653) | - | - | (891,690,662) | - | - |
| Surplus notes due to LNC | (1,765,650,549) | (1,488,566,774) | - | - | (1,765,650,549) | - | - |

(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 | Alabama | $ 16,429 | $ 16,429 |
| CAPCO | Connecticut | 2,400,000 | 2,400,000 |
| CAPCO | Mississippi | 764,803 | 764,803 |
| Total | | $ 3,181,232 | $ 3,181,232 |

(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 2019.

(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 | $ 46,979,759 | $ 50,129,684 | $ 52,106,459 | $ 498 |
| b. Commercial mortgage-backed securities | - | - | - | - |
| c. Collateralized debt obligations | - | - | - | - |
| d. Structured securities | 222,295,217 | 226,578,072 | 256,744,094 | 18,249 |
| e. Equity investment in SCAs | - | - | - | - |
| f. Other assets | - | - | - | - |
| g. Total | $ 269,274,976 | $ 276,707,756 | $ 308,850,553 | $ 18,747 |

(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 2019 account holders were credited different interest rates by the Company ranging from 1.20% - 2.06% for Tier 1 accounts and 1.38% - 1.59% 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, 2019 | | As of December 31, 2018 | |
| | Number | Balance | Number | Balance |
| a. Up to and including 12 months | 242 | $ 46,920,998 | 283 | $ 64,989,985 |
| b. 13 to 24 months | 208 | 29,818,861 | 249 | 38,630,362 |
| c. 25 to 36 months | 202 | 27,881,184 | 201 | 19,826,427 |
| d. 37 to 48 months | 167 | 14,754,618 | 206 | 29,882,242 |
| e. 49 to 60 months | 194 | 23,710,960 | 228 | 22,169,440 |
| f. Over 60 months | 6,739 | 287,064,304 | 7,467 | 303,464,929 |
| g. Total | 7,752 | $ 430,150,925 | 8,634 | $ 478,963,387 |

(3)

| | Individual | | Group | |
|---|---|---|---|---|
| | Number | Balance/Amount | Number | Balance/Amount |
| a. Number/balance of retained asset accounts at the beginning of the year | 6,161 | $ 388,803,548 | 2,473 | $ 90,159,839 |
| b. Number/amount of retained asset accounts issued/added during the year | 293 | 139,751,973 | 66 | 7,678,277 |
| c. Investment earnings credited to retained asset accounts during the year | N/A | 6,580,599 | N/A | 1,470,747 |
| d. Fees and other charges assessed to retained asset accounts during the year | N/A | 1,370 | N/A | 555 |
| e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year | (30) | (355,152) | (15) | (121,190) |
| f. Number/amount of retained asset accounts closed/withdrawn during the year | (786) | (185,661,694) | (410) | (18,157,947) |
| g. Number/balance of retained asset accounts at the end of the year | 5,638 | $ 349,120,644 | 2,114 | $ 81,030,281 |

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 27, 2020 for the statutory statement issued on February 27, 2020.

Type II. Nonrecognized Subsequent Events:

None noted. Subsequent events have been considered through February 27, 2020 for the statutory statement issued on February 27, 2020.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

   Yes ( ) No (X)

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

   Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

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

   Yes ( ) No (X)

   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 ( ) No (X)

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

B. Uncollectible Reinsurance – Not applicable.

C. Commutation of Ceded Reinsurance – Not applicable.

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.

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, 2018 were $714,932,405. As of December 31, 2019, $1,059,532,508 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $3,265,672,633 out of $3,501,047230 total December 31, 2019 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 $(128,932,769) favorable prior-year development since December 31, 2018 to December 31, 2019.

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, 2019, amount of insurance in force for individual and group life participating policies were 0.19% 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 $31,564,596 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 | | 12/31/2019 |
| 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, 2019, the Company had $54,033,078,638 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 $1,422,962,449 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:

| | | | Ordinary | | | | Group | |
|---|---|---|---|---|---|---|---|---|
| Item | Total | Industrial Life | Life Ins. | Individual Annuities | Supplementary Contracts | Credit Life Gourp and Individual | Life Ins. | Annuities |
| Change in reserves on inforce | $ 448,259,405 | $ - | $ 301,328,256 | $ - | $ - | $ - | $ 146,931,149 | $ - |
| Change in the difference of reserve over Account Value and in AG43 | (214,563,060) | - | - | (218,332,325) | - | - | - | 3,769,265 |
| 3106999 Total | $ 233,696,345 | $ - | $ 301,328,256 | $ (218,332,325) | $ - | $ - | $ 146,931,149 | $ 3,769,265 |

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 | $ 13,980,447,961 | $ 85,618,463 | $ - | $ 14,066,066,424 | 9.1% |
| b. At book value less current surrender charge of 5% or more | 391,670,000 | - | - | 391,670,000 | 0.3 |
| c. At fair value | - | - | 121,908,313,118 | 121,908,313,118 | 79.3 |
| d. Total with market value adjustment or at fair value (total of a through c) | 14,372,117,961 | 85,618,463 | 121,908,313,118 | 136,366,049,542 | 88.7 |
| e. At book value without adjustment (minimal or no charge or adjustment) | 14,247,757,194 | 4,283,386 | - | 14,252,040,580 | 9.3 |
| (2) Not subject to discretionary withdrawal | 3,006,979,889 | - | 164,723,350 | 3,171,703,239 | 2.1 |
| (3) Total (gross: direct + assumed) | $ 31,626,855,044 | $ 89,901,849 | $ 122,073,036,468 | $ 153,789,793,361 | 100.0% |
| (4) Reinsurance ceded | 2,863,354,474 | - | - | 2,863,354,474 | |
| (5) Total (net)* (3) - (4) | $ 28,763,500,570 | $ 89,901,849 | $ 122,073,036,468 | $ 150,926,438,887 | |
| (6) Amounts included in A(1)b above that will move to A(1)e in the year after the statement date: | $ 22,428,237 | $ - | $ - | $ 22,428,237 | |

*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 | $ 10,044,297,517 | $ 2,388,007,234 | $ - | $ 12,432,304,751 | 49.5% |
| b. At book value less current surrender charge of 5% or more | 23,441,200 | - | - | 23,441,200 | 0.1 |
| c. At fair value | - | - | 9,014,367,132 | 9,014,367,132 | 35.8 |
| d. Total with market value adjustment or at fair value (total of 1 through 3) | 10,067,738,717 | 2,388,007,234 | 9,014,367,132 | 21,470,113,083 | 85.4 |
| e. At book value without adjustment (minimal or no charge or adjustment) | 2,492,328,421 | - | - | 2,492,328,421 | 9.8 |
| (2) Not subject to discretionary withdrawal | 1,194,891,006 | - | - | 1,194,891,006 | 4.7 |
| (3) Total (gross: direct + assumed) | $ 13,754,958,144 | $ 2,388,007,234 | $ 9,014,367,132 | $ 25,157,332,510 | 100.0% |
| (4) Reinsurance ceded | 70,837,283 | - | - | 70,837,283 | |
| (5) Total (net)* (3) - (4) | $ 13,684,120,861 | $ 2,388,007,234 | $ 9,014,367,132 | $ 25,086,495,227 | |
| (6) Amounts included in B(1)b above that will move to B(1)e in the year after the statement date: | $ 3,398,358 | $ | $ | $ 3,398,358 | |

*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) | 772,239,470 | - | - | 772,239,470 | 87.1 |
| (2) Not subject to discretionary withdrawal | 113,880,201 | - | - | 113,880,201 | 12.9 |
| (3) Total (gross: direct + assumed) | $ 886,119,671 | $ - | $ - | $ 886,119,671 | 100.0% |
| (4) Reinsurance ceded | - | - | - | - | |
| (5) Total (net)* (3) - (4) | $ 886,119,671 | $ - | $ - | $ 886,119,671 | |
| (6) Amounts included in C(1)b above that will move to C(1)e in 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) | $ 42,348,227,044 |
| (2) | Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 99,394,387 |
| (3) | Exhibit 7, Deposit-Type Contracts Life, 14, Column 1 | 886,119,671 |
| (4) | Subtotal | $ 43,333,741,102 |
| | Separate Accounts Annual Statement: | |
| (5) | Exhibit 3, Line 0299999, Column 2 | $ 133,568,557,679 |
| (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 | $ 133,568,557,679 |
| (12) | Combined Total | $ 176,902,298,781 |

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

| | | General Account | | | Separate Account - Nonguaranteed | | |
|---|---|---|---|---|---|---|---|
| | | Account Value | Cash Value | Reserve | Account Value | Cash Value | Reserve |
| A. | Subject to discretionary withdrawal, surrender values, or policy loans: | | | | | | |
| (1) | Term Policies with Cash Value | $ - | $ 11,257,101 | $ 11,257,101 | $ - | $ - | $ - |
| (2) | Universal Life | 12,650,738,544 | 12,440,483,339 | 13,415,834,536 | - | - | - |
| (3) | Universal Life with Secondary Guarantees | 13,626,232,621 | 11,647,043,901 | 26,693,861,077 | - | - | - |
| (4) | Indexed Universal Life | 2,185,709,996 | 1,724,376,007 | 1,681,670,454 | - | - | - |
| (5) | Indexed Universal Life with Secondary Guarantees | - | - | - | - | - | - |
| (6) | Indexed Life | - | - | - | - | - | - |
| (7) | Other Permanent Cash Value Life Insurance | - | 1,690,329,691 | 1,781,723,806 | - | - | - |
| (8) | Variable Life | 5,422,363,343 | 5,283,407,803 | 5,250,970,732 | 16,966,841,700 | 15,185,632,681 | 14,959,706,757 |
| (9) | Variable Universal Life | - | - | - | - | - | - |
| (10) | Miscellaneous Reserves | - | - | 5,705,524 | - | - | - |
| B. | Not subject to discretionary withdrawal or no cash values | | | | | | |
| (1) | Term Policies without Cash Value | XXX | XXX | 5,040,225,222 | XXX | XXX | - |
| (2) | Accidental Death Benefits | XXX | XXX | 725,120 | XXX | XXX | - |
| (3) | Disability - Active Lives | XXX | XXX | 1,502,833,143 | XXX | XXX | - |
| (4) | Disability - Disabled Lives | XXX | XXX | 612,969,369 | XXX | XXX | - |
| (5) | Miscellaneous Reserves | XXX | XXX | 3,475,022,174 | XXX | XXX | - |
| C. | Total: (gross direct + assumed) | $ 33,885,044,504 | $ 32,796,897,842 | $ 59,472,798,258 | $ 16,966,841,700 | $ 15,185,632,681 | $ 14,959,706,757 |
| D. | Reinsurance Ceded | | | 15,138,935,650 | | | |
| E. | Total (net) (C)-(D) | $ 33,885,044,504 | $ 32,796,897,842 | $ 44,333,862,608 | $ 16,966,841,700 | $ 15,185,632,681 | $ 14,959,706,757 |

F. Amounts

| | | |
|---|---|---|
| | Life & Accident & Health Annual Statement: | |
| (1) | Exhibit 5, Life Insurance Section, Total (net) | $ 39,556,453,514 |
| (2) | Exhibit 5, Accidental Death Benefits Section, Total (net) | 707,654 |
| (3) | Exhibit 5, Disability - Active Lives Section, Total (net) | 1,491,603,836 |
| (4) | Exhibit 5, Disability - Disabled Lives Section, Total (net) | 601,801,611 |
| (5) | Exhibit 5, Miscellaneous Reserves Section, Total (net) | 2,683,295,993 |
| (6) | Subtotal | $ 44,333,862,608 |
| | Separate Accounts Annual Statement: | |
| (7) | Exhibit 3, Line 0199999, Column 2 | 14,959,706,757 |
| (8) | Exhibit 3, Line 0499999, Column 3 | - |
| (9) | Exhibit 3, Line 0599999, Column 4 | - |
| (10) | Subtotal (Lines (7) through (9)) | $ 14,959,706,757 |
| (11) | Combined Total ((6) and (10)) | $ 59,293,569,365 |

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019, were as follows:

| Type | Gross | Net of Loading |
|---|---|---|
| (1) Industrial | $ - | $ - |
| (2) Ordinary new business | (9,076,524) | (9,157,039) |
| (3) Ordinary renewal | (2,242,868) | 194,279,112 |
| (4) Credit life | - | - |
| (5) Group life | 72,651,320 | 70,436,161 |
| (6) Group annuity | (112,960) | (112,960) |
| (7) Totals | $ 61,218,968 | $ 255,445,274 |

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 2019, 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, 2019 and 2018, the Company's separate account statement included legally insulated assets of $149,013,119,155 and $129,233,512,689, respectively. The Company's separate account statement included seed money of $8,359, which is considered by the Company to not be legally insulated. The assets legally insulated from the general account as of December 31, 2019 are attributed to the following products/transactions:

| Product Transaction | Legally Insulated Assets | Separate Account Assets (Not Legally Insulated) |
|---|---|---|
| Variable Life Insurance Products | $ 17,113,534,500 | $ - |
| Variable Annuities | 120,440,714,925 | 3,343,060,558 |
| Fixed Annuities with Market Value Adjustments | - | 87,818,312 |
| Employee Benefit Plans with Market Value Adjustments | 2,437,449,157 | - |
| Employee Benefit Plans | 9,021,420,573 | 1,287 |
| Total | $ 149,013,119,155 | $ 3,430,880,157 |

(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, 2019, the general account of the Company had a maximum guarantee for separate account liabilities of $72,058,606,498. 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. 2019, | $ | 221,337,648 |
| b. 2018, | $ | 221,846,549 |
| c. 2017, | $ | 199,257,741 |
| d. 2016, | $ | 195,369,221 |
| e. 2015, | $ | 172,391,526 |

As of December 31, 2019, the general account of the Company had paid $122,642,103 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2018, 2017, 2016 and 2015 was $82,203,692, $87,567,697, $72,944,951, and $60,046,971, 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 | $ - | $ - | $ 175,681,037 | $ 9,605,220,414 | $ 9,780,901,451 |
| (2) Reserves at 12/31/2019 for accounts with assets at: | | | | | |
| a. Fair value | $ - | $ - | $ 2,477,909,084 | $ 144,237,303,755 | $ 146,715,212,839 |
| b. Amortized cost | - | - | | 1,813,046,335 | 1,813,046,335 |
| c. Total Reserves | $ - | $ - | $ 2,477,909,084 | $ 146,050,350,090 | $ 148,528,259,174 |
| (3) By withdrawal characteristics: | | | | | |
| a. Subject to discretionary withdrawal | | | | | |
| 1. With market value adjustment | $ - | $ - | $ 2,477,909,084 | $ - | $ 2,477,909,084 |
| 2. At book value without market value adjustment and with current surrender charge of 5% or more | - | - | - | - | - |
| 3. At fair value | - | - | - | 144,237,303,755 | 144,237,303,755 |
| 4. At book value without market value adjustment and with current surrender charge less than 5% | - | - | - | - | - |
| 5. Subtotal | - | - | 2,477,909,084 | 144,237,303,755 | 146,715,212,839 |
| b. Not subject to discretionary withdrawal | - | - | - | 1,813,046,335 | 1,813,046,335 |
| c. Total | $ - | $ - | $ 2,477,909,084 | $ 146,050,350,090 | $ 148,528,259,174 |
| (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) | $ | 11,546,330,988 |
| b. Transfers from Separate Accounts (Page 4, Line 10) | | 12,353,388,310 |
| c. Net transfers to or (from) Separate Accounts (a) - (b) | $ | (807,057,322) |
| (2) Reconciling Adjustments: | | |
| a. Reinsurance for Commonwealth | | 117,234,596 |
| (3) Transfers as Reported in the Summary of Operations of Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) | $ | (689,822,726) |

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expense as of December 31, 2019 and 2018 was $193,857,167 and $184,490,668, respectively.

The Company incurred $211,029,117 and paid $169,059,231 of claim adjustment expenses in the current year, of which $123,906,993 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? Yes [ X ] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [ 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. 12/31/2012

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). 06/05/2014

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Nationality | 2<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 22

12.13 Total book/adjusted carrying value $ 91,762,773

12.2 If yes, provide explanation
Real estate is owned indirectly through limited partnership and LLC interest 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 [ X ] No [ ]

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

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ 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<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>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 | $ 192,913 |
| 22.22 | Amount paid as expenses | $ 1,421,400 |
| 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: $ 9,644,320

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

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. $ 114,089,487

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

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

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

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

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

| | | |
|---|---|---|
| 24.101 | Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: | $ 114,089,487 |
| 24.102 | Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: | $ 114,089,487 |
| 24.103 | Total payable for securities lending reported on the liability page: | $ 114,089,487 |

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 | $ 172,350,000 |
| 25.28 | On deposit with states | $ 41,707,982 |
| 25.29 | On deposit with other regulatory bodies | $ 0 |
| 25.30 | Pledged as collateral – excluding collateral pledged to an FHLB | $ 22,201,457 |
| 25.31 | Pledged as collateral to FHLB – including assets backing funding agreements | $ 5,264,083,669 |
| 25.32 | Other | $ 0 |

25.3 For category (25.26) provide the following:

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

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ 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:

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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

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

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

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

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| 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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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 | 54930033JJHPUBPLHG91 | Securities Exchange Commission | NO |
| 20989 | J.P. Morgan Investment Management, Inc | 549300W78QHV4XMM6K69 | Securities Exchange Commission | NO |
| 108928 | BlackRock Investment Management, LLC | 5493006MRTEZZ4S4CQ20 | Securities Exchange Commission | NO |
| 107876 | Hamilton Lane Advisors, LLC | 549300CO2PNBHLHG4K44 | Securities | NO |

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

| | | | | |
|---|---|---|---|---|
| | | | Exchange Commission | |
| 3474246 | Ares Management LLCC | 3M096E5S0PEUTB0I8L53 | Securities Exchange Commission | NO |
| 17917 | BlackStone Insurance Solutions | 5299004LW4QWGZUB8Y96 | Securities Exchange Commission | 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<br>CUSIP | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 534898 12 7 | LINCOLN VAR INS PRODS TRUST MULTI MGR G | $ 17,322,299 |
| 534898 13 5 | LINCOLN VAR INS PRODS TRUST MULTI MGR G | $ 1,963,425 |
| 535000 56 6 | LINCOLN VAR INS PRODS TRUST AMER CENTUR | $ 16,818 |
| 535000 70 7 | LINCOLN VAR INS PRODS TRUST RPM BLACKROC | $ 12,880 |
| 535000 79 8 | LINCOLN VAR INS PRODS TRUST FRANKLIN TE | $ 11,228,837 |
| 535000 81 4 | LINCOLN VAR INS PRODS TRUST FRANKLIN TE | $ 1,265,397 |
| 535000 82 2 | LINCOLN VAR INS PRODS TRUST SSGA LARGE C | $ 17,115 |
| 535000 84 8 | LINCOLN VAR INS PRODS TRUST SSGA SMALL C | $ 14,428 |
| 535000 86 3 | LINCOLN VAR INS PRODS TRUST MFS INTL GRO | $ 13,992 |
| 53500Q 65 0 | Lincoln Var Ins Prods Trust US AGGR GROW | $ 11,407 |
| 53500Q 73 4 | Lincoln Var Ins Prods Trust ISHARES TR U | $ 131,413 |
| 53500Q 74 2 | Lincoln Var Ins Prods Trust ISHARES GLB | $ 131,358 |
| 53500Q 75 9 | Lincoln Var Ins Prods Trust ISHARES FI A | $ 113,046 |
| 29.2999 TOTAL | | $ 32,242,415 |

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

| 1<br>Name of Mutual Fund<br>(from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>Date of Valuation |
|---|---|---|---|
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP Dimensional U.S. Core Equity 2 Fund | $ 6,613,524 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP Loomis Sayles Global Growth Fund | $ 6,607,034 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP Dimensional International Core Equity Fund | $ 1,648,012 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP SSGA Developed International 150 Fund | $ 1,626,785 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | State Street Institutional U.S. Government Money Market Fund | $ 826,943 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP Dimensional U.S. Core Equity 2 Fund | $ 749,621 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP Loomis Sayles Global Growth Fund | $ 748,885 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP Dimensional International Core Equity Fund | $ 186,797 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | LVIP SSGA Developed International 150 Fund | $ 184,391 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MULTI MGR G | State Street Institutional U.S. Government Money Market Fund | $ 93,731 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | State Street Institutional U.S. Government Money Market Fund | $ 1,196 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | iShares Russell Mid-Cap Value ETF | $ 395 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Zimmer Biomet Holdings | $ 370 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Truist Financial | $ 315 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Northern Trust | $ 313 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Applied Materials | $ 245 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Xcel Energy | $ 242 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Emerson Electric | $ 236 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Weyerhaeuser | $ 235 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST AMER CENTUR | Hubbell | $ 209 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST RPM BLACKROC | BlackRock Global Allocation Fund | $ 12,510 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST RPM BLACKROC | State Street Institutional U.S. Government Money Market Fund | $ 370 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Core U.S. Aggregate Bond ETF | $ 2,476,857 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Rising Dividends VIP Fund | $ 1,899,451 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Total Return Fund | $ 1,803,591 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Growth Fund | $ 1,404,054 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Mutual Global Discovery Fund | $ 1,204,582 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Growth Opportunities Fund | $ 785,383 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Core S&P 500 ETF | $ 609,551 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Intermediate-Term Corporate Bond ETF | $ 573,194 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Core MSCI EAFE ETF | $ 283,063 | 12/31/2019 |

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

| | | | |
|---|---|---|---|
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | State Street Institutional U.S. Government Money Market Fund | $ 189,112 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Core U.S. Aggregate Bond ETF | $ 279,121 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Rising Dividends VIP Fund | $ 214,052 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Total Return Fund | $ 203,250 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Growth Fund | $ 158,225 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Mutual Global Discovery Fund | $ 135,746 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | Franklin Growth Opportunities Fund | $ 88,506 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Core S&P 500 ETF | $ 68,691 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Intermediate-Term Corporate Bond ETF | $ 64,594 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | iShares Core MSCI EAFE ETF | $ 31,899 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST FRANKLIN TE | State Street Institutional U.S. Government Money Market Fund | $ 21,311 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST SSGA LARGE C | LVIP SSGA S&P 500 Index Fund | $ 16,291 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST SSGA LARGE C | State Street Institutional U.S. Government Money Market Fund | $ 824 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST SSGA SMALL C | LVIP SSGA Small-Cap Index Fund | $ 10,992 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST SSGA SMALL C | LVIP SSGA Mid-Cap Index Fund | $ 2,745 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST SSGA SMALL C | State Street Institutional U.S. Government Money Market Fund | $ 691 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MFS INTL GRO | LVIP MFS International Growth Fund | $ 9,315 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MFS INTL GRO | MFS® VIT II Research International Portfolio | $ 2,676 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MFS INTL GRO | LVIP MFS Value Fund | $ 1,332 | 12/31/2019 |
| LINCOLN VAR INS PRODS TRUST MFS INTL GRO | State Street Institutional U.S. Government Money Market Fund | $ 669 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP SSGA S&P 500 Index Fund | $ 2,476 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP MFS Value Fund | $ 1,639 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP T. Rowe Price Growth Stock Fund | $ 1,635 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP Wellington Mid-Cap Value Fund | $ 693 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP SSGA Small-Cap Index Fund | $ 690 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP SSGA Mid-Cap Index Fund | $ 689 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP T. Rowe Price Structured Mid-Cap Growth Fund | $ 569 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP SSGA Bond Index Fund | $ 552 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP Western Asset Core Bond | $ 520 | 12/31/2019 |
| Lincoln Var Ins Prods Trust US AGGR GROW | LVIP Delaware Bond Fund | $ 518 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares Core S&P 500 ETF | $ 42,965 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares Core U.S. Aggregate Bond ETF | $ 25,946 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares Core S&P Mid-Cap ETF | $ 23,422 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares Edge MSCI Min Vol USA ETF | $ 9,479 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares 7-10 Year Treasury Bond ETF | $ 5,206 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares Broad USD Investment Grade Corporate Bond ETF | $ 4,441 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares Core U.S. Treasury Bond ETF | $ 4,421 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares MBS ETF | $ 4,401 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares Edge MSCI USA Momentum Factor ETF | $ 4,036 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES TR U | iShares 1-3 Year Treasury Bond ETF | $ 3,621 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Core S&P 500 ETF | $ 35,732 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Core U.S. Aggregate Bond ETF | $ 19,405 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Edge MSCI Min Vol USA ETF | $ 14,933 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Core S&P Mid-Cap ETF | $ 14,763 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Core MSCI EAFE ETF | $ 12,652 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Core MSCI Emerging Markets ETF | $ 11,207 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares MBS ETF | $ 6,939 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Core S&P Small-Cap ETF | $ 4,085 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Core U.S. Treasury Bond ETF | $ 3,108 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES GLB | iShares Broad USD Investment Grade Corporate Bond ETF | $ 2,608 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | iShares Core U.S. Aggregate Bond ETF | $ 50,829 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | iShares MBS ETF | $ 15,060 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | iShares Core U.S. Treasury Bond ETF | $ 15,032 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | iShares Broad USD Investment Grade Corporate Bond ETF | $ 15,015 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | iShares 1-3 Year Treasury Bond ETF | $ 11,036 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | iShares 20+ Year Treasury Bond ETF | $ 4,196 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | iShares iBoxx $ High Yield Corporate Bond ETF | $ 1,792 | 12/31/2019 |
| Lincoln Var Ins Prods Trust ISHARES FI A | State Street Institutional U.S. Government Money Market Fund | $ 87 | 12/31/2019 |

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

| | | 1 | 2 | 3 |
|---|---|---|---|---|

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

| | | Statement (Admitted) Value | Fair Value | Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|---|
| 30.1 | Bonds | $ 81,282,523,651 | $ 88,954,952,836 | $ 7,672,429,185 |
| 30.2 | Preferred Stocks | $ 209,034,800 | $ 216,279,333 | $ 7,244,533 |
| 30.3 | Totals | $ 81,491,558,451 | $ 89,171,232,169 | $ 7,679,673,718 |

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 [ ] No [ X ]

32.2 If no, list exceptions:
14856EAB1, 9BLBRL9A4, BAN0U02C0, 87320*AC4

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 ]

## OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 8,683,338

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| Standard & Poor's Financial Services LLC | $ 2,071,012 |

37.1 Amount of payments for legal expenses, if any? $ 26,522,073

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| Milbank LLP | $ 14,401,559 |

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 170,343

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| Standard & Poor's Financial Services LLC | $ 170,343 |

# 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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | $ 285,182,231 | $ 290,323,779 |
| 2.2 | Premium Denominator | $ 25,549,176,347 | $ 25,384,269,784 |
| 2.3 | Premium Ratio (2.1/2.2) | 1.1% | 1.1% |
| 2.4 | Reserve Numerator | $ 115,509,305 | $ 100,770,052 |
| 2.5 | Reserve Denominator | $ 89,852,049,007 | $ 84,224,900,924 |
| 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: $ 44,568,762

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<br>P&C Insurance Company<br>and<br>Location | 2<br>Statement Value on<br>Purchase Date of Annuities<br>(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<br>Company Name | 2<br>NAIC Company Code | 3<br>Domiciliary Jurisdiction | 4<br>Reserve Credit | Assets Supporting Reserve Credit<br>5<br>Letters of Credit | 6<br>Trust Agreements | 7<br>Other |
|---|---|---|---|---|---|---|
| Lincoln Reinsurance Company of Vermont V | 15336 | VT | $ 994,560,244 | $ | $ | $ 381,195,395 |

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 | $ 7,491,912,414 |
| 7.2 | Total incurred claims | $ 3,742,736,467 |
| 7.3 | Number of covered lives | 1,513,117 |

| *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 | $ 109,572,158 |

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: | $ 3,809,545,511 |

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

| | | |
|---|---|---|
| 12.11 | Cash | $ 20,968,525,640 |
| 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<br>Reinsurance Assumed | 2<br>Reinsurance Ceded | 3<br>Net Retained |
|---|---|---|---|---|
| 13.31 | Earned premium | $ 0 | $ 0 | $ 0 |
| 13.32 | Paid claims | $ 301,455 | $ 301,455 | $ 0 |
| 13.33 | Claim liability and reserve (beginning of year) | $ 4,281,504 | $ 4,281,504 | $ 0 |
| 13.34 | Claim liability and reserve (end of year) | $ 3,408,127 | $ 3,408,127 | $ 0 |
| 13.35 | Incurred claims | $ (571,922) | $ (571,922) | $ 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<br>Earned Premium | 2<br>Claim Liability and Reserve |
|---|---|---|---|
| 13.41 | <$25,000 | $ 0 | $ 1,465,111 |
| 13.42 | $25,000 — 99,999 | $ 0 | $ 1,030,644 |
| 13.43 | $100,000 — 249,999 | $ 0 | $ 515,322 |
| 13.44 | $250,000 — 999,999 | $ 0 | $ 397,049 |
| 13.45 | $1,000,000 or more | $ 0 | $ 0 |

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

**Fraternal Benefit Societies Only:**

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

21. What are the qualifications for membership?

22. What are the limiting ages for admission?

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

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<br>2019 | 2<br>2018 | 3<br>2017 | 4<br>2016 | 5<br>2015 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force (Exhibit of Life Insurance)** | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 335,569,623 | 322,375,581 | 318,107,235 | 313,895,427 | 306,916,850 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 574,458,363 | 525,573,388 | 509,724,820 | 495,004,014 | 477,814,959 |
| 3. | Credit life (Line 21, Col. 6) | 55 | 73 | 132 | 207 | 232 |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | 696,915,144 | 677,521,748 | 322,115,581 | 322,407,858 | 349,170,964 |
| 5. | Industrial (Line 21, Col. 2) | 13,106 | 13,453 | 13,848 | 14,221 | 14,835 |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | | | | | |
| 7. | Total (Line 21, Col. 10) | 1,606,956,291 | 1,525,484,243 | 1,149,961,616 | 1,131,321,727 | 1,133,917,840 |
| 7.1 | Total in force for which VM-20 deterministic/stochastic reserves are calculated | | 73,855,971 | 31,620,833 | XXX | XXX |
| | **New Business Issued (Exhibit of Life Insurance)** | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 25,077,217 | 17,888,053 | 17,310,725 | 18,501,143 | 19,285,149 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 91,319,414 | 47,987,746 | 42,846,953 | 45,306,802 | 29,505,780 |
| 10. | Credit life (Line 2, Col. 6) | | | | | |
| 11. | Group (Line 2, Col. 9) | 105,364,937 | 48,928,682 | 47,526,016 | 45,067,877 | 49,528,284 |
| 12. | Industrial (Line 2, Col. 2) | | | | | |
| 13. | Total (Line 2, Col. 10) | 221,761,569 | 114,804,481 | 107,683,694 | 108,875,822 | 98,319,213 |
| | **Premium Income - Lines of Business (Exhibit 1-Part 1)** | | | | | |
| 14. | Industrial life (Line 20.4, Col. 2) | (6) | 30 | 20 | 52 | (245) |
| 15.1 | Ordinary life insurance (Line 20.4, Col.. 3) | 5,349,091,163 | 4,856,543,212 | 4,366,452,110 | 4,279,771,584 | 3,300,852,979 |
| 15.2 | Ordinary individual annuities (Line 20.4, Col. 4) | 13,107,309,076 | 10,994,547,808 | 7,532,280,214 | 7,312,194,684 | 11,339,083,450 |
| 16. | Credit life (group and individual) (Line 20.4, Col. 5) | | | | | |
| 17.1 | Group life insurance (Line 20.4, Col. 6) | 854,291,658 | 1,146,169,139 | 682,658,678 | 672,110,226 | 746,140,968 |
| 17.2 | Group annuities (Line 20.4, Col. 7) | 3,559,097,390 | 3,513,204,715 | 3,504,196,786 | 3,701,570,541 | 2,878,675,345 |
| 18.1 | A&H - group (Line 20.4, Col. 8) | 2,676,244,566 | 4,870,325,896 | 1,247,545,077 | 1,202,072,366 | 1,335,173,690 |
| 18.2 | A&H - credit (group and individual) (Line 20.4, Col. 9) | | | | 27 | (34) |
| 18.3 | A&H - other (Line 20.4, Col. 10) | 3,142,500 | 3,478,984 | 4,002,630 | 4,316,524 | 5,421,859 |
| 19. | Aggregate of all other lines of business (Line 20.4, Col. 11) | | | | | |
| 20. | Total | 25,549,176,347 | 25,384,269,784 | 17,337,135,515 | 17,172,036,004 | 19,605,348,013 |
| | **Balance Sheet (Pages 2 and 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 114,786,225,590 | 108,037,951,739 | 99,323,672,686 | 95,089,634,807 | 91,603,425,035 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 106,631,129,678 | 99,958,250,633 | 91,478,286,471 | 87,617,068,860 | 84,486,674,395 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 86,791,850,169 | 81,065,923,806 | 77,207,918,592 | 74,010,128,255 | 70,516,618,365 |
| 23.1 | Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 | | | | XXX | XXX |
| 24. | Aggregate A&H reserves (Page 3, Line 2) | 4,882,653,477 | 4,621,792,004 | 1,755,557,731 | 1,751,694,481 | 1,820,876,179 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 886,119,671 | 893,575,653 | 949,630,148 | 989,620,585 | 1,045,656,042 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 1,314,928,006 | 1,163,552,867 | 1,051,856,428 | 1,024,450,686 | 990,137,811 |
| 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) | 8,129,527,398 | 8,054,708,255 | 7,820,389,354 | 7,447,979,062 | 7,092,121,769 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net cash from operations (Line 11) | 5,562,206,255 | 4,508,118,676 | 4,147,207,489 | 4,164,333,822 | 2,288,783,760 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 9,583,176,722 | 9,350,668,256 | 8,987,383,841 | 8,579,672,266 | 8,197,440,337 |
| 31. | Authorized control level risk-based capital | 1,091,463,021 | 1,035,830,454 | 922,522,986 | 881,142,142 | 843,131,646 |
| | **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) | 74.7 | 77.0 | 79.1 | 78.8 | 79.5 |
| 33. | Stocks (Lines 2.1 and 2.2) | 4.7 | 5.2 | 4.0 | 3.5 | 2.9 |
| 34. | Mortgage loans on real estate (Lines 3.1 and 3.2) | 12.3 | 11.0 | 10.1 | 9.7 | 8.8 |
| 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) | 1.9 | 1.3 | 1.0 | 1.8 | 2.4 |
| 37. | Contract loans (Line 6) | 1.8 | 1.9 | 2.0 | 2.1 | 2.2 |
| 38. | Derivatives (Line 7) | 1.6 | 0.8 | 0.8 | 1.1 | 1.7 |
| 39. | Other invested assets (Line 8) | 2.4 | 2.4 | 2.1 | 2.1 | 2.2 |
| 40. | Receivables for securities (Line 9) | 0.0 | 0.0 | 0.0 | 0.0 | |
| 41. | Securities lending reinvested collateral assets (Line 10) | 0.0 | | 0.0 | | |
| 42. | Aggregate write-ins for invested assets (Line 11) | 0.5 | 0.4 | 0.8 | 0.8 | 0.3 |
| 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<br>2019 | 2<br>2018 | 3<br>2017 | 4<br>2016 | 5<br>2015 |
|---|---|---|---|---|---|---|
| | **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. | Affiliated bonds (Sch. D Summary, Line 12, Col. 1) | 649,229,153 | 649,229,153 | 549,229,153 | 549,229,153 | 649,229,153 |
| 45. | Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1) | | | | | |
| 46. | Affiliated common stocks (Sch. D Summary, Line 24, Col. 1) | 4,853,447,337 | 5,026,933,060 | 3,428,891,594 | 2,800,290,785 | 2,116,544,126 |
| 47. | Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10) | | | 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 | 326,789,223 |
| 50. | Total of above Lines 44 to 49 | 5,502,676,490 | 5,726,547,285 | 4,122,964,954 | 3,793,223,319 | 3,092,562,502 |
| 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) | 1,181,246,030 | 860,877,685 | 559,302,430 | 888,438,259 | 775,928,100 |
| 53. | Total admitted assets (Page 2, Line 28, Col. 3) | 267,230,224,882 | 238,248,101,003 | 239,826,135,865 | 221,258,928,365 | 213,891,333,200 |
| | **Investment Data** | | | | | |
| 54. | Net investment income (Exhibit of Net Investment Income) | 4,467,330,118 | 4,187,370,234 | 4,438,562,581 | 3,939,086,188 | 3,895,963,629 |
| 55. | Realized capital gains (losses) (Page 4, Line 34, Column 1) | (15,998,256) | 212,213,573 | 140,869,801 | (89,447,703) | 207,973,713 |
| 56. | Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | 292,277,067 | (198,775,710) | 304,582,737 | 480,511,118 | (309,166,841) |
| 57. | Total of above Lines 54, 55 and 56 | 4,743,608,929 | 4,200,808,097 | 4,884,015,119 | 4,330,149,603 | 3,794,770,501 |
| | **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) | 19,937,649,993 | 20,215,929,534 | 19,400,891,093 | 17,149,454,483 | 17,872,509,662 |
| 59. | Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6) | 1,813,204,807 | 1,461,524,610 | 819,965,525 | 825,125,176 | 881,628,317 |
| 60. | Increase in life reserves - other than group and annuities (Line 19, Col. 2) | 2,619,883,232 | 2,238,498,407 | 1,912,484,314 | 1,828,012,298 | 888,179,682 |
| 61. | Increase in A&H reserves (Line 19, Col. 6) | 261,673,827 | 2,866,234,273 | 2,351,903 | 12,466,927 | 103,309,942 |
| 62. | Dividends to policyholders and refunds to members (Line 30, Col 1) | 31,564,596 | 34,998,841 | 36,016,866 | 37,902,201 | 42,674,547 |
| | **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 | 17.6 | 15.2 | 19.3 | 18.1 | 17.1 |
| 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 | 5.6 | 4.5 | 4.4 | 4.4 | 4.2 |
| 65. | A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2) | 78.5 | 89.5 | 67.5 | 64.0 | 73.8 |
| 66. | A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2) | 1.1 | 0.5 | 1.8 | 1.6 | 1.3 |
| 67. | A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2) | 26.9 | 13.2 | 33.3 | 33.7 | 30.0 |
| | **A&H Claim Reserve Adequacy** | | | | | |
| 68. | Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2) | 4,503,570,932 | 3,924,628,602 | 1,684,426,061 | 1,646,445,235 | 1,703,048,443 |
| 69. | Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2) | 4,627,960,932 | 1,722,564,432 | 1,712,174,307 | 1,779,313,632 | 1,710,130,970 |
| 70. | Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2) | 57,008,806 | 55,976,436 | 60,847,419 | 61,776,613 | 66,014,187 |
| 71. | Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2) | 61,551,575 | 58,862,155 | 64,864,181 | 64,077,427 | 65,081,084 |
| | **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) | 457,567 | 84,626 | 71,774 | 329,616 | (371,925) |
| 73. | Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12) | 73,465,009 | (343,639,883) | 86,592,917 | 37,274,720 | 62,188,184 |
| 74. | Ordinary - individual annuities (Page 6, Col. 4) | (46,197,846) | 450,687,052 | 348,984,030 | 296,847,147 | 325,188,417 |
| 75. | Ordinary - supplementary contracts | XXX | 351,639 | (4,175,025) | (12,308,244) | (10,658,377) |
| 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) | 50,608,323 | 61,672,442 | 19,429,143 | (8,802,786) | (38,883,393) |
| 78. | Group annuities (Page 6, Col. 5) | 33,684,457 | (6,390,094) | 29,620,754 | 34,248,146 | 18,507,558 |
| 79. | A&H - group (Page 6.5, Col. 3) | 1,380,297 | (41,044,446) | 33,969,392 | (14,133,953) | (18,448,220) |
| 80. | A&H - credit (Page 6.5, Col. 10) | (1) | 1 | | 27 | (6,495) |
| 81. | A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10) | 117,471,377 | 27,430,757 | 28,142,565 | 19,554,685 | 25,060,594 |
| 82. | Aggregate of all other lines of business (Page 6, Col. 8) | 184,018,997 | 658,277,698 | 706,600,048 | 526,306,492 | 486,356,502 |
| 83. | Fraternal (Page 6, Col. 7) | | | | | |
| 84. | Total (Page 6, Col. 1) | 414,888,180 | 807,429,792 | 1,249,235,598 | 879,315,850 | 848,932,845 |

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:

* 6 5 6 7 6 2 0 1 9 4 3 0 5 9 1 0 5 *

DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR

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

# LIFE INSURANCE

| | 1<br>Ordinary | 2<br>Credit Life (Group and Individual) | 3<br>Group | 4<br>Industrial | 5<br>Total |
|---|---|---|---|---|---|
| **DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS** | | | | | |
| 1. Life insurance | 7,468,485,928 | | 686,944,716 | (6) | 8,155,430,638 |
| 2. Annuity considerations | 14,487,308,792 | | 3,558,423,987 | | 18,045,732,779 |
| 3. Deposit-type contract funds | | XXX | | XXX | 0 |
| 4. Other considerations | | | | | 0 |
| 5. Totals (Sum of Lines 1 to 4) | 21,955,794,720 | 0 | 4,245,368,703 | (6) | 26,201,163,417 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS** | | | | | |
| **Life insurance:** | | | | | |
| 6.1 Paid in cash or left on deposit | 6,107,660 | | | | 6,107,660 |
| 6.2 Applied to pay renewal premiums | 3,351,854 | | | | 3,351,854 |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | 17,314,268 | | | | 17,314,268 |
| 6.4 Other | 137,271 | | | | 137,271 |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | 26,911,053 | 0 | 0 | 0 | 26,911,053 |
| **Annuities:** | | | | | |
| 7.1 Paid in cash or left on deposit | 1,002 | | | | 1,002 |
| 7.2 Applied to provide paid-up annuities | 8,182 | | | | 8,182 |
| 7.3 Other | | | | | 0 |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | 9,184 | 0 | 0 | 0 | 9,184 |
| 8. Grand Totals (Lines 6.5 + 7.4) | 26,920,237 | 0 | 0 | 0 | 26,920,237 |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 3,735,878,426 | | 500,888,808 | 120,317 | 4,236,887,551 |
| 10. Matured endowments | 2,365,028 | | | 52,434 | 2,417,462 |
| 11. Annuity benefits | 459,172,430 | | 154,524,814 | | 613,697,244 |
| 12. Surrender values and withdrawals for life contracts | 14,852,624,350 | | 3,318,139,886 | 86,905 | 18,170,851,141 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | 0 | 0 | 0 | 0 | 0 |
| 14. All other benefits, except accident and health | 8,620,464 | | 111 | | 8,620,575 |
| 15. Totals | 19,058,660,698 | 0 | 3,973,553,619 | 259,656 | 23,032,473,973 |
| **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<br>No. of Pols. & Certifs. | 2<br>Amount | 3<br>No. of Ind. Pols. & Gr. Certifs. | 4<br>Amount | 5<br>No. of Certifs. | 6<br>Amount | 7<br>No. of Pols. & Certifs. | 8<br>Amount | 9<br>No. of Pols. & Certifs. | 10<br>Amount |
| **DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED** | | | | | | | | | | |
| 16. Unpaid December 31, prior year | 2,200 | 439,233,047 | | | 1,260 | 52,907,485 | 141 | 83,447 | 3,601 | 492,223,979 |
| 17. Incurred during current year | 16,843 | 3,697,893,897 | | | 10,302 | 510,837,149 | 841 | 102,467 | 27,986 | 4,208,833,513 |
| **Settled during current year:** | | | | | | | | | | |
| 18.1 By payment in full | 16,794 | 3,689,473,035 | | | 10,127 | 499,763,249 | 885 | 124,087 | 27,806 | 4,189,360,371 |
| 18.2 By payment on compromised claims | 1 | 10,000 | | | | | | | 1 | 10,000 |
| 18.3 Totals paid | 16,795 | 3,689,483,035 | 0 | 0 | 10,127 | 499,763,249 | 885 | 124,087 | 27,807 | 4,189,370,371 |
| 18.4 Reduction by compromise | | | | | | | | | 0 | 0 |
| 18.5 Amount rejected | 26 | 12,967,521 | | | | | 3 | 5,001 | 29 | 12,972,522 |
| 18.6 Total settlements | 16,821 | 3,702,450,556 | 0 | 0 | 10,127 | 499,763,249 | 888 | 129,088 | 27,836 | 4,202,342,893 |
| 19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6) | 2,222 | 434,676,388 | 0 | 0 | 1,435 | 63,981,385 | 94 | 56,826 | 3,751 | 498,714,599 |
| **POLICY EXHIBIT** | | | | | No. of Pol. | | | | | |
| 20. In force December 31, prior year | 1,355,996 | 649,614,858,321 | | (a) | 37,599 | 60,818,685,360 | 13,566 | 13,450,891 | 1,407,161 | 710,446,994,572 |
| 21. Issued during year | 111,404 | 116,396,631,787 | | | 3,739 | 52,958,347,122 | | | 115,143 | 169,354,978,909 |
| 22. Other changes to in force (Net) | (67,951) | (31,140,267,554) | | | (5,260) | 213,527,039,883 | (297) | (330,446) | (73,508) | 182,386,441,883 |
| 23. In force December 31 of current year | 1,399,449 | 734,871,222,554 | 0 | (a) 0 | 36,078 | 327,304,072,365 | 13,269 | 13,120,445 | 1,448,796 | 1,062,188,415,364 |

(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<br>Direct Premiums | 2<br>Direct Premiums Earned | 3<br>Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business | 4<br>Direct Losses Paid | 5<br>Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group policies (b) | 1,326,056,504 | 1,332,266,242 | | 855,112,391 | 834,773,128 |
| 24.1 Federal Employee Health Benefits Plan premium (b) | | | | | |
| 24.2 Credit (group and individual) | | | | | |
| 24.3 Collectively renewable policies/certificates (b) | 25,476 | 26,496 | | 150,600 | 139,019 |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| **Other Individual Policies:** | | | | | |
| 25.1 Non-cancelable (b) | 12,412,556 | 13,972,217 | | 58,936,708 | 34,756,254 |
| 25.2 Guaranteed renewable (b) | 3,179,181 | 4,611,974 | | 7,991,389 | 9,830,987 |
| 25.3 Non-renewable for stated reasons only (b) | 72,629 | 150,094 | | 263,403 | 253,397 |
| 25.4 Other accident only | 3,536 | 1,427 | | 972,968 | 17,406 |
| 25.5 All other (b) | 2,865 | 5,713 | | 9,646 | 12,523 |
| 25.6 Totals (Sum of Lines 25.1 to 25.5) | 15,670,767 | 18,741,425 | 0 | 68,174,114 | 44,870,567 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,341,752,747 | 1,351,034,163 | 0 | 923,437,105 | 879,782,714 |

(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 | | | |
| | 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 | 9 Amount of Insurance | Total Amount of Insurance |
| 1. In force end of prior year | 13,569 | 13,452 | 3,994,351 | 847,948,969 | 6 | 73 | 57,394 | 8,516,311 | 677,521,748 | 1,525,484,243 |
| 2. Issued during year | | | 111,404 | 116,396,632 | | | 3,849 | 1,289,603 | 105,364,937 | 221,761,569 |
| 3. Reinsurance assumed | | | 15,179 | 493,492 | | | | | | 493,492 |
| 4. Revived during year | 108 | 47 | 13,984 | 1,454,306 | | | | | 2 | 1,454,355 |
| 5. Increased during year (net) | 13 | 7 | 4,087 | 1,763,459 | | | | 194,079 | 29,793,624 | 31,557,090 |
| 6. Subtotals, Lines 2 to 5 | 121 | 54 | 144,654 | 120,107,889 | 0 | 0 | 3,849 | 1,483,682 | 135,158,563 | 255,266,505 |
| 7. Additions by dividends during year | XXX | | XXX | 31,564 | XXX | | XXX | XXX | | 31,564 |
| 8. Aggregate write-ins for increases | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. Totals (Lines 1 and 6 to 8) | 13,690 | 13,506 | 4,139,005 | 968,088,422 | 6 | 73 | 61,243 | 9,999,993 | 812,680,312 | 1,780,782,313 |
| **Deductions during year:** | | | | | | | | | | |
| 10. Death | 235 | 178 | 34,427 | 4,841,086 | | | XXX | 17,621 | 962,069 | 5,803,333 |
| 11. Maturity | 42 | 39 | 1,167 | 19,448 | | | XXX | | | 19,487 |
| 12. Disability | | | | | | | XXX | | | 0 |
| 13. Expiry | 109 | 115 | 8,936 | 444,455 | | | | | | 444,570 |
| 14. Surrender | 72 | 67 | 55,142 | 9,417,311 | | | | 46 | 7,059 | 9,424,437 |
| 15. Lapse | | | 164,200 | 40,156,914 | | 18 | 7,119 | 1,509,809 | 114,804,847 | 154,961,779 |
| 16. Conversion | | | 10,329 | 1,147,313 | | | XXX | XXX | XXX | 1,147,313 |
| 17. Decreased (net) | | | 367 | 1,862,335 | | | (302) | (492) | (8,807) | 1,853,529 |
| 18. Reinsurance | | | 3,971 | 171,577 | | | | | | 171,577 |
| 19. Aggregate write-ins for decreases | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Totals (Lines 10 to 19) | 458 | 400 | 278,539 | 58,060,436 | 0 | 18 | 6,817 | 1,526,985 | 115,765,168 | 173,826,022 |
| 21. In force end of year (b) (Line 9 minus Line 20) | 13,232 | 13,106 | 3,860,466 | 910,027,986 | 6 | 55 | 54,426 | 8,473,008 | 696,915,144 | 1,606,956,291 |
| 22. Reinsurance ceded end of year | XXX | | XXX | 676,278,680 | XXX | 55 | XXX | XXX | 342,395,405 | 1,018,674,140 |
| 23. Line 21 minus Line 22 | XXX | 13,106 | XXX | 233,749,306 | XXX | (a) 0 | XXX | XXX | 354,519,739 | 588,282,151 |

**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<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. Additions by dividends | XXX | | XXX | 774,705 |
| 25. Other paid-up insurance | 1,860 | 2,303 | 62,741 | 381,288 |
| 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<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 27. Term policies-decreasing | | | 1,169,748 | 55,481,804 |
| 28. Term policies-other | 67,274 | 91,319,414 | 1,694,765 | 518,769,624 |
| 29. Other term insurance-decreasing | XXX | | XXX | |
| 30. Other term insurance | XXX | | XXX | |
| 31. Totals (Lines 27 to 30) | 67,274 | 91,319,414 | 2,864,513 | 574,251,428 |
| Reconciliation to Lines 2 and 21: | | | | |
| 32. Term additions | XXX | | XXX | 53,794 |
| 33. Totals, extended term insurance | XXX | XXX | 15,679 | 153,140 |
| 34. Totals, whole life and endowment | 44,130 | 25,077,217 | 980,274 | 335,569,623 |
| 35. Totals (Lines 31 to 34) | 111,404 | 116,396,632 | 3,860,466 | 910,027,985 |

## 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<br>Non-Participating | 2<br>Participating | 3<br>Non-Participating | 4<br>Participating |
| 36. Industrial | | | 13,107 | |
| 37. Ordinary | 116,396,632 | | 906,964,623 | 3,063,363 |
| 38. Credit Life (Group and Individual) | | | 56 | |
| 39. Group | 105,364,937 | | 696,915,143 | |
| 40. Totals (Lines 36 to 39) | 221,761,569 | 0 | 1,603,892,929 | 3,063,363 |

## ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

| | Credit Life | | Group | |
|---|---|---|---|---|
| | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance | 3<br>Number of Certificates | 4<br>Amount of Insurance |
| 41. Amount of insurance included in Line 2 ceded to other companies | XXX | | XXX | 21,077 |
| 42. Number in force end of year if the number under shared groups is counted on a pro-rata basis | 1 | XXX | 486 | 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 | | | 6,779 | 6,952 |

## ADDITIONAL ACCIDENTAL DEATH BENEFITS

| | |
|---|---|
| 46. Amount of additional accidental death benefits in force end of year under ordinary policies | 929,986 |

## 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<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance | 5<br>Number of Policies | 6<br>Amount of Insurance | 7<br>Number of Certificates | 8<br>Amount of Insurance\ |
| 48. Waiver of Premium | | | 149,461 | 22,474,467 | | | 12,343 | 842,805 |
| 49. Disability Income | | | | | | | | |
| 50. Extended Benefits | | | XXX | XXX | | | | |
| 51. Other | | | | | | | | |
| 52. Total | 0 | (a) 0 | 149,461 | (a) 22,474,467 | 0 | (a) 0 | 12,343 | (a) 842,805 |

(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<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. In force end of prior year | 2,758 | 2,805 | | |
| 2. Issued during year | 164 | 162 | | |
| 3. Reinsurance assumed | | | | |
| 4. Increased during year (net) | | | | |
| 5. Total (Lines 1 to 4) | 2,922 | 2,967 | 0 | 0 |
| Deductions during year: | | | | |
| 6. Decreased (net) | 248 | 267 | | |
| 7. Reinsurance ceded | | | | |
| 8. Totals (Lines 6 and 7) | 248 | 267 | 0 | 0 |
| 9. In force end of year | 2,674 | 2,700 | 0 | 0 |
| 10. Amount on deposit | 99,471,434 | (a) 73,425,425 | | (a) |
| 11. Income now payable | 1,371 | 4,847,395 | | |
| 12. Amount of income payable | (a) 9,557,651 | (a) 25,389,936 | (a) | (a) |

## ANNUITIES

| | Ordinary | | Group | |
|---|---|---|---|---|
| | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. In force end of prior year | 18,241 | 1,166,192 | 12,928 | 325,590 |
| 2. Issued during year | 1,901 | 77,761 | 545 | 11,654 |
| 3. Reinsurance assumed | 154 | 1,075 | | |
| 4. Increased during year (net) | | | | |
| 5. Total (Lines 1 to 4) | 20,296 | 1,245,028 | 13,473 | 337,244 |
| Deductions during year: | | | | |
| 6. Decreased (net) | 894 | 82,944 | 1,126 | 17,556 |
| 7. Reinsurance ceded | 148 | 1,075 | | |
| 8. Totals (Lines 6 and 7) | 1,042 | 84,019 | 1,126 | 17,556 |
| 9. In force end of year | 19,254 | 1,161,009 | 12,347 | 319,688 |
| Income now payable: | | | | |
| 10. Amount of income payable | (a) 237,024,634 | XXX | XXX | (a) 192,386,350 |
| Deferred fully paid: | | | | |
| 11. Account balance | XXX | (a) 36,674 | XXX | (a) |
| Deferred not fully paid: | | | | |
| 12. Account balance | XXX | (a) 153,251,110,265 | XXX | (a) 14,533,744,171 |

## ACCIDENT AND HEALTH INSURANCE

| | Group | | Credit | | Other | |
|---|---|---|---|---|---|---|
| | 1<br>Certificates | 2<br>Premiums in force | 3<br>Policies | 4<br>Premiums in force | 5<br>Policies | 6<br>Premiums in force |
| 1. In force end of prior year | 8,486,613 | 1,333,021,388 | | | 10,324 | 7,724,723 |
| 2. Issued during year | 1,416,581 | 231,902,568 | | | | |
| 3. Reinsurance assumed | | | | | 2,215 | |
| 4. Increased during year (net) | | XXX | | XXX | | XXX |
| 5. Total (Lines 1 to 4) | 9,903,194 | XXX | 0 | XXX | 12,539 | XXX |
| Deductions during year: | | | | | | |
| 6. Conversions | | XXX | XXX | XXX | XXX | XXX |
| 7. Decreased (net) | 1,487,299 | XXX | | XXX | (4,233) | XXX |
| 8. Reinsurance ceded | | XXX | | XXX | 8,025 | XXX |
| 9. Totals (Lines 6 to 8) | 1,487,299 | XXX | 0 | XXX | 3,792 | XXX |
| 10. In force end of year | 8,415,895 | (a) 1,328,855,617 | 0 | (a) | 8,747 | (a) 6,877,329 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | 1<br>Deposit Funds<br>Contracts | 2<br>Dividend Accumulations<br>Contracts |
|---|---|---|
| 1. In force end of prior year | 10,184 | 66,237 |
| 2. Issued during year | | |
| 3. Reinsurance assumed | | |
| 4. Increased during year (net) | | |
| 5. Total (Lines 1 to 4) | 10,184 | 66,237 |
| Deductions during year: | | |
| 6. Decreased (net) | 395 | 3,529 |
| 7. Reinsurance ceded | | |
| 8. Totals (Lines 6 and 7) | 395 | 3,529 |
| 9. In force end of year | 9,789 | 62,708 |
| 10. Amount of account balance | (a) 475,821,084 | (a) 225,222,170 |

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

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

## Interest Maintenance Reserve

| | 1<br>Amount |
|---|---|
| 1. Reserve as of December 31, prior year | 33,636,957 |
| 2. Current year's realized pre-tax capital gains/(losses) of $.....15,958,845 transferred into the reserve net of taxes of $.....3,351,358 | 12,607,487 |
| 3. Adjustment for current year's liability gains/(losses) released from the reserve | (610) |
| 4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) | 46,243,834 |
| 5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | 12,936,564 |
| 6. Reserve as of December 31, current year (Line 4 minus Line 5) | 33,307,270 |

## Amortization

| Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve | 4<br>Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|
| 1. 2019 | 10,680,252 | 2,255,487 | 824 | 12,936,564 |
| 2. 2020 | 5,525,017 | 4,821,833 | (95) | 10,346,756 |
| 3. 2021 | 4,416,144 | 3,321,204 | (177) | 7,737,171 |
| 4. 2022 | 503,248 | 4,008,275 | (188) | 4,511,335 |
| 5. 2023 | 1,425,581 | 4,399,378 | (200) | 5,824,759 |
| 6. 2024 | 2,677,515 | 3,395,619 | (213) | 6,072,921 |
| 7. 2025 | 3,350,409 | 3,182,535 | (227) | 6,532,717 |
| 8. 2026 | 3,504,979 | 1,890,371 | (241) | 5,395,109 |
| 9. 2027 | 2,104,142 | 2,213,441 | (93) | 4,317,490 |
| 10. 2028 | 1,339,390 | 1,228,346 | | 2,567,736 |
| 11. 2029 | 4,163,323 | 473,190 | | 4,636,513 |
| 12. 2030 | 1,838,263 | 193,801 | | 2,032,064 |
| 13. 2031 | 735,030 | 91,766 | | 826,796 |
| 14. 2032 | 804,806 | (71,671) | | 733,135 |
| 15. 2033 | 511,341 | (411,098) | | 100,243 |
| 16. 2034 | (54,616) | (612,058) | | (666,674) |
| 17. 2035 | (233,551) | (770,919) | | (1,004,470) |
| 18. 2036 | (557,221) | (752,988) | | (1,310,209) |
| 19. 2037 | (423,342) | (772,024) | | (1,195,366) |
| 20. 2038 | (642,625) | (809,767) | | (1,452,392) |
| 21. 2039 | (780,688) | (898,309) | | (1,678,997) |
| 22. 2040 | (868,235) | (1,067,832) | | (1,936,067) |
| 23. 2041 | (591,073) | (1,414,555) | | (2,005,628) |
| 24. 2042 | (363,119) | (1,416,101) | | (1,779,220) |
| 25. 2043 | (501,623) | (1,460,104) | | (1,961,727) |
| 26. 2044 | (530,022) | (1,559,558) | | (2,089,580) |
| 27. 2045 | (656,546) | (1,674,065) | | (2,330,611) |
| 28. 2046 | (3,731,172) | (1,494,673) | | (5,225,845) |
| 29. 2047 | (7,925) | (950,930) | | (958,855) |
| 30. 2048 | (725) | (933,017) | | (933,742) |
| 31. 2049 and Later | | (1,798,093) | | (1,798,093) |
| 32. Total (Lines 1 to 31) | 33,636,957 | 12,607,487 | (610) | 46,243,834 |

# ASSET VALUATION RESERVE

| | Default Component | | | Equity Component | | | 7 |
|---|---|---|---|---|---|---|---|
| | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | Total Amount (Cols. 3 + 6) |
| 1. Reserve as of December 31, prior year | 557,558,325 | 85,928,723 | 643,487,047 | 247,496,888 | 272,568,932 | 520,065,820 | 1,163,552,868 |
| 2. Realized capital gains/(losses) net of taxes - General Account | (23,084,515) | | (23,084,515) | (18,471) | (332,601) | (351,072) | (23,435,587) |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | (32,595) | | (32,595) | | | 0 | (32,595) |
| 4. Unrealized capital gains/(losses) - net of deferred taxes - General Account | (1,770,348) | | (1,770,348) | 19,008,659 | (54,435,668) | (35,427,009) | (37,197,357) |
| 5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts | 88,486,608 | 4,266,095 | 92,752,703 | | | 0 | 92,752,703 |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves | | | 0 | | | 0 | 0 |
| 7. Basic contribution | 135,859,461 | 23,365,318 | 159,224,780 | | 517,391 | 517,391 | 159,742,171 |
| 8. Accumulated balances (Lines 1 through 5, minus 6 plus 7) | 757,016,935 | 113,560,136 | 870,577,071 | 266,487,077 | 218,318,054 | 484,805,131 | 1,355,382,202 |
| 9. Maximum reserve | 670,144,447 | 123,504,744 | 793,649,191 | 302,279,106 | 367,085,552 | 669,364,658 | 1,463,013,849 |
| 10. Reserve objective | 397,697,134 | 95,039,243 | 492,736,378 | 301,658,646 | 365,641,995 | 667,300,641 | 1,160,037,018 |
| 11. 20% of (Line 10 minus Line 8) | (71,863,960) | (3,704,179) | (75,568,139) | 7,034,314 | 29,464,788 | 36,499,102 | (39,069,037) |
| 12. Balance before transfers (Lines 8 + 11) | 685,152,975 | 109,855,958 | 795,008,932 | 273,521,391 | 247,782,842 | 521,304,233 | 1,316,313,165 |
| 13. Transfers | (15,008,528) | 15,008,528 | 0 | | | 0 | 0 |
| 14. Voluntary contribution | | | 0 | | | 0 | 0 |
| 15. Adjustment down to maximum/up to zero | | (1,385,158) | (1,385,158) | | | 0 | (1,385,158) |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | 670,144,447 | 123,479,328 | 793,623,774 | 273,521,391 | 247,782,842 | 521,304,233 | 1,314,928,007 |

# ASSET VALUATION RESERVE

## Basic Contribution, Reserve Objective and Maximum Reserve Calculations

### Default Component

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols. 4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | **LONG-TERM BONDS** | | | | | | | | | | |
| 1 | | Exempt obligations | 662,836,830 | XXX | XXX | 662,836,830 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 2 | 1 | Highest quality | 44,148,363,165 | XXX | XXX | 44,148,363,165 | 0.0005 | 22,074,182 | 0.0016 | 70,637,381 | 0.0033 | 145,689,598 |
| 3 | 2 | High quality | 32,874,541,443 | XXX | XXX | 32,874,541,443 | 0.0021 | 69,036,537 | 0.0064 | 210,397,065 | 0.0106 | 348,470,139 |
| 4 | 3 | Medium quality | 1,980,597,172 | XXX | XXX | 1,980,597,172 | 0.0099 | 19,607,912 | 0.0263 | 52,089,706 | 0.0376 | 74,470,454 |
| 5 | 4 | Low quality | 326,472,435 | XXX | XXX | 326,472,435 | 0.0245 | 7,998,575 | 0.0572 | 18,674,223 | 0.0817 | 26,672,798 |
| 6 | 5 | Lower quality | 136,497,319 | XXX | XXX | 136,497,319 | 0.0630 | 8,599,331 | 0.1128 | 15,396,898 | 0.1880 | 25,661,496 |
| 7 | 6 | In or near default | 17,411,817 | XXX | XXX | 17,411,817 | 0.0000 | 0 | 0.2370 | 4,126,601 | 0.2370 | 4,126,601 |
| 8 | | Total unrated multi-class securities acquired by conversion | | XXX | XXX | 0 | XXX | | XXX | | XXX | |
| 9 | | Total long-term bonds (sum of Lines 1 through 8) | 80,146,720,181 | XXX | XXX | 80,146,720,181 | XXX | 127,316,536 | XXX | 371,321,873 | XXX | 625,091,086 |
| | | **PREFERRED STOCKS** | | | | | | | | | | |
| 10 | 1 | Highest quality | 25,200,223 | XXX | XXX | 25,200,223 | 0.0005 | 12,600 | 0.0016 | 40,320 | 0.0033 | 83,161 |
| 11 | 2 | High quality | 143,124,475 | XXX | XXX | 143,124,475 | 0.0021 | 300,561 | 0.0064 | 915,997 | 0.0106 | 1,517,119 |
| 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 | 3,070,601 | XXX | XXX | 3,070,601 | 0.0630 | 193,448 | 0.1128 | 346,364 | 0.1880 | 577,273 |
| 15 | 6 | In or near default | 2,684,659 | XXX | XXX | 2,684,659 | 0.0000 | 0 | 0.2370 | 636,264 | 0.2370 | 636,264 |
| 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) | 209,034,800 | XXX | XXX | 209,034,800 | XXX | 852,662 | XXX | 2,858,257 | XXX | 4,128,119 |
| | | **SHORT-TERM BONDS** | | | | | | | | | | |
| 18 | | Exempt obligations | 11,511 | XXX | XXX | 11,511 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 19 | 1 | Highest quality | 1,135,791,960 | XXX | XXX | 1,135,791,960 | 0.0005 | 567,896 | 0.0016 | 1,817,267 | 0.0033 | 3,748,113 |
| 20 | 2 | High quality | | XXX | XXX | 0 | 0.0021 | 0 | 0.0064 | 0 | 0.0106 | 0 |
| 21 | 3 | Medium quality | | XXX | XXX | 0 | 0.0099 | 0 | 0.0263 | 0 | 0.0376 | 0 |
| 22 | 4 | Low quality | | XXX | XXX | 0 | 0.0245 | 0 | 0.0572 | 0 | 0.0817 | 0 |
| 23 | 5 | Lower quality | | XXX | XXX | 0 | 0.0630 | 0 | 0.1128 | 0 | 0.1880 | 0 |
| 24 | 6 | In or near default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2370 | 0 | 0.2370 | 0 |
| 25 | | Total short-term bonds (sum of Lines 18 through 24) | 1,135,803,471 | XXX | XXX | 1,135,803,471 | XXX | 567,896 | XXX | 1,817,267 | XXX | 3,748,113 |
| | | **DERIVATIVE INSTRUMENTS** | | | | | | | | | | |
| 26 | | Exchange traded | | XXX | XXX | 0 | 0.0005 | 0 | 0.0016 | 0 | 0.0033 | 0 |
| 27 | 1 | Highest quality | 36,255,242 | XXX | XXX | 36,255,242 | 0.0005 | 18,128 | 0.0016 | 58,008 | 0.0033 | 119,642 |
| 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 | 36,255,242 | XXX | XXX | 36,255,242 | XXX | 18,128 | XXX | 58,008 | XXX | 119,642 |
| 34 | | Total (Lines 9 + 17 + 25 + 33) | 81,527,813,694 | XXX | XXX | 81,527,813,694 | XXX | 128,755,222 | XXX | 376,055,406 | XXX | 633,086,961 |

# ASSET VALUATION RESERVE (continued)

## Basic Contribution, Reserve Objective and Maximum Reserve Calculations

### Default Component

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols. 4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>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 | 122,959,841 | | XXX | 122,959,841 | 0.0015 | 184,440 | 0.0034 | 418,063 | 0.0046 | 565,615 |
| 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 | 10,593,934,912 | | XXX | 10,593,934,912 | 0.0011 | 11,653,328 | 0.0057 | 60,385,429 | 0.0074 | 78,395,118 |
| 44 | | Commercial mortgages-all other - CM2 - high quality | 2,059,200,377 | | XXX | 2,059,200,377 | 0.0040 | 8,236,802 | 0.0114 | 23,474,884 | 0.0149 | 30,682,086 |
| 45 | | Commercial mortgages-all other - CM3 - medium quality | 357,221,776 | | XXX | 357,221,776 | 0.0069 | 2,464,830 | 0.0200 | 7,144,436 | 0.0257 | 9,180,600 |
| 46 | | Commercial mortgages-all other - CM4 - low medium quality | 9,824,785 | | XXX | 9,824,785 | 0.0120 | 117,897 | 0.0343 | 336,990 | 0.0428 | 420,501 |
| 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) | 13,143,141,691 | 0 | XXX | 13,143,141,691 | XXX | 22,657,297 | XXX | 91,759,802 | XXX | 119,243,920 |
| 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) | 13,143,141,691 | 0 | XXX | 13,143,141,691 | XXX | 22,657,297 | XXX | 91,759,802 | XXX | 119,243,920 |

# ASSET VALUATION RESERVE

## Basic Contribution, Reserve Objective and Maximum Reserve Calculations

## Equity and Other Invested Asset Component

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols. 4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | **COMMON STOCK** | | | | | | | | | | |
| 1 | | Unaffiliated public | 56,216,927 | XXX | XXX | 56,216,927 | 0.0000 | 0 | (a) 0.2431 | 13,666,335 | (a) 0.2431 | 13,666,335 |
| 2 | | Unaffiliated private | 4,929,864 | XXX | XXX | 4,929,864 | 0.0000 | 0 | 0.1945 | 958,859 | 0.1945 | 958,859 |
| 3 | | Federal Home Loan Bank | 172,350,000 | XXX | XXX | 172,350,000 | 0.0000 | 0 | 0.0061 | 1,051,335 | 0.0097 | 1,671,795 |
| 4 | | Affiliated life with AVR | 3,110,441,669 | XXX | XXX | 3,110,441,669 | 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) 0.2431 | 0 | (a) 0.2431 | 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 | 1,470,345,076 | XXX | XXX | 1,470,345,076 | 0.0000 | 0 | 0.1945 | 285,982,117 | 0.1945 | 285,982,117 |
| 17 | | Total common stock (sum of Lines 1 through 16) | 4,814,283,536 | 0 | 0 | 4,814,283,536 | XXX | 0 | XXX | 301,658,646 | XXX | 302,279,106 |
| | | **REAL ESTATE** | | | | | | | | | | |
| 18 | | Home office property (General Account only) | 63,669,686 | | | 63,669,686 | 0.0000 | 0 | 0.0912 | 5,806,675 | 0.0912 | 5,806,675 |
| 19 | | Investment properties | 10,084,940 | | | 10,084,940 | 0.0000 | 0 | 0.0912 | 919,747 | 0.0912 | 919,747 |
| 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) | 73,754,626 | 0 | 0 | 73,754,626 | XXX | 0 | XXX | 6,726,422 | XXX | 6,726,422 |
| | | **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 | 793,154 | XXX | XXX | 793,154 | 0.0005 | 397 | 0.0016 | 1,269 | 0.0033 | 2,617 |
| 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) | 793,154 | XXX | XXX | 793,154 | XXX | 397 | XXX | 1,269 | XXX | 2,617 |

# ASSET VALUATION RESERVE (continued)

## Basic Contribution, Reserve Objective and Maximum Reserve Calculations

### Equity and Other Invested Asset Component

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols. 4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | **INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS** | | | | | | | | | | |
| 30 | 1 | Highest quality | 581,178,649 | XXX | XXX | 581,178,649 | 0.0005 | 290,589 | 0.0016 | 929,886 | 0.0033 | 1,917,890 |
| 31 | 2 | High quality | 104,647,813 | XXX | XXX | 104,647,813 | 0.0021 | 219,760 | 0.0064 | 669,746 | 0.0106 | 1,109,267 |
| 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) | 685,826,462 | XXX | XXX | 685,826,462 | XXX | 510,350 | XXX | 1,599,632 | XXX | 3,027,156 |
| | | **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 Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols. 4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>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 | 1,607,737,242 | XXX | XXX | 1,607,737,242 | 0.0000 | 0 | 0.1945 | 312,704,894 | 0.1945 | 312,704,894 |
| 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 | 51,442,908 | XXX | XXX | 51,442,908 | 0.0000 | 0 | 0.1945 | 10,005,646 | 0.1945 | 10,005,646 |
| 70 | | Total with Common Stock Characteristics (Sum of Lines 65 through 69) | 1,659,180,150 | XXX | XXX | 1,659,180,150 | XXX | 0 | XXX | 322,710,539 | XXX | 322,710,539 |
| | | **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 | 78,929,243 | | | 78,929,243 | 0.0000 | 0 | 0.0912 | 7,198,347 | 0.0912 | 7,198,347 |
| 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) | 78,929,243 | 0 | 0 | 78,929,243 | XXX | 0 | XXX | 7,198,347 | XXX | 7,198,347 |
| | | **LOW INCOME HOUSING TAX CREDIT INVESTMENTS** | | | | | | | | | | |
| 75 | | Guaranteed federal low income housing tax credit | 12,753,588 | | | 12,753,588 | 0.0003 | 3,826 | 0.0006 | 7,652 | 0.0010 | 12,754 |
| 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) | 12,753,588 | 0 | 0 | 12,753,588 | XXX | 3,826 | XXX | 7,652 | XXX | 12,754 |
| | | **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 | 173,348,827 | XXX | | 173,348,827 | 0.0000 | 0 | 0.1580 | 27,389,115 | 0.1580 | 27,389,115 |
| 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) | 173,348,827 | XXX | 0 | 173,348,827 | XXX | 0 | XXX | 27,389,115 | XXX | 27,389,115 |
| 86 | | Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85) | 2,610,831,424 | 0 | 0 | 2,610,831,424 | XXX | 514,572 | XXX | 358,906,554 | XXX | 360,340,528 |

(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<br>RSAT Number | 2<br>Type | 3<br>CUSIP | 4<br>Description of Asset(s) | 5<br>NAIC Designation or Other Description of Asset | 6<br>Value of Asset | 7<br>AVR Basic Contribution | 8<br>AVR Reserve Objective | 9<br>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<br>Contract Numbers | 2<br>Claim Numbers | 3<br>State of Residence of Claimant | 4<br>Year of Claim for Death or Disability | 5<br>Amount Claimed | 6<br>Amount Paid During the Year | 7<br>Amount Resisted Dec. 31 of Current Year | 8<br>Why Compromised or Resisted |
|---|---|---|---|---|---|---|---|
| **CLAIMS DISPOSED OF DURING CURRENT YEAR** | | | | | | | |
| **Death Claims - Ordinary** | | | | | | | |
| T400073305 | 1149551 | OR | 2017 | 1,304,999 | 305,000 | | Policy was rescinded. Settlement reached |
| T400029300 | 1148001 | IL | 2017 | 825,000 | 75,000 | | Policy was rescinded. Settlement reached |
| JG5276959 | 1248546 | MN | 2018 | 25,000 | 17,789 | | Policy lapsed prior to death - Compromised settlement |
| T700087832 | 1212235 | CT | 2018 | 2,000,000 | 2,000,975 | | Constested claim. Settlement reached |
| 0199999. Death Claims - Ordinary | | | | 4,154,999 | 2,398,764 | 0 | XXX |
| 0599999. Subtotal - Disposed Death Claims | | | | 4,154,999 | 2,398,764 | 0 | XXX |
| 2699999. Subtotal - Claims Disposed of During Current Year | | | | 4,154,999 | 2,398,764 | 0 | XXX |
| **CLAIMS RESISTED DURING CURRENT YEAR** | | | | | | | |
| **Death Claims - Ordinary** | | | | | | | |
| 2118069 | 1187676 | RI | 2018 | 750,000 | | 750,000 | Policy lapsed, claim made for death benefit |
| UL10029877 | 1171811 | NA | 2018 | 500,000 | | 500,000 | Policy lapsed, claim made for death benefit |
| 0000M23072 | 1071212 | TX | 2015 | 188,548 | | 188,548 | Policy rescinded, premiums refunded, claim was made for death benefit. |
| F1526536 | 1245331 | NA | 2019 | 1 | | 1 | Policy lapsed, claim made for death benefit |
| NT10041801 | 1259580 | LA | 2019 | 1 | | 1 | Policy lapsed, claim made for death benefit |
| T400073158 | 1212235 | CT | 2018 | 14,408 | | 14,408 | Investigation complete, payment pending |
| T400081948 | 1212235 | CT | 2018 | 7,836 | | 7,836 | Investigation complete, payment pending |
| 2799999. Death Claims - Ordinary | | | | 1,460,794 | 0 | 1,460,794 | XXX |
| 3199999. Subtotal - Resisted Death Claims | | | | 1,460,794 | 0 | 1,460,794 | XXX |
| 5299999. Subtotal - Claims Resisted of During Current Year | | | | 1,460,794 | 0 | 1,460,794 | XXX |
| 5399999. Totals | | | | 5,615,793 | 2,398,764 | 1,460,794 | 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 | | Other Individual Contracts: Guaranteed Renewable | | Other Individual Contracts: Non-Renewable for Stated Reasons Only | | Other Individual Contracts: Other Accident Only | | Other Individual Contracts: All Other | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 Amount | 2 % | 3 Amount | 4 % | 5 Amount | 6 % | 7 Amount | 8 % | 9 Amount | 10 % | 11 Amount | 12 % | 13 Amount | 14 % | 15 Amount | 16 % | 17 Amount | 18 % |
| **PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS** | | | | | | | | | | | | | | | | | | |
| 1. Premiums written | 2,656,474,531 | XXX | 2,653,317,403 | XXX | | XXX | 8,902 | XXX | 2,806,451 | XXX | 341,556 | XXX | | XXX | 219 | XXX | | XXX |
| 2. Premiums earned | 2,678,380,846 | XXX | 2,675,184,584 | XXX | | XXX | 8,839 | XXX | 2,828,617 | XXX | 358,581 | XXX | | XXX | 219 | XXX | 6 | XXX |
| 3. Incurred claims | 2,075,408,658 | 77.5 | 2,070,777,169 | 77.4 | 1 | 0.0 | 137,812 | 1,559.1 | 4,274,628 | 151.1 | 223,200 | 62.2 | 0 | 0.0 | (4,152) | (1,895.9) | 0 | 0.0 |
| 4. Cost containment expenses | 29,433,505 | 1.1 | 29,433,505 | 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) | 2,104,842,163 | 78.6 | 2,100,210,674 | 78.5 | 1 | 0.0 | 137,812 | 1,559.1 | 4,274,628 | 151.1 | 223,200 | 62.2 | 0 | 0.0 | (4,152) | (1,895.9) | 0 | 0.0 |
| 6 Increase in contract reserves | (1,140,479) | (0.0) | 1,678,074 | 0.1 | 0 | 0.0 | (9,281) | (105.0) | (2,500,482) | (88.4) | (308,790) | (86.1) | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 7 Commissions (a) | 224,966,215 | 8.4 | 225,582,721 | 8.4 | | 0.0 | (3,649) | (41.3) | (485,070) | (17.1) | (127,799) | (35.6) | | 0.0 | 12 | 5.5 | | 0.0 |
| 8 Other general insurance expenses | 422,424,045 | 15.8 | 422,111,645 | 15.8 | | 0.0 | | 0.0 | 312,400 | 11.0 | | 0.0 | | 0.0 | | 0.0 | | 0.0 |
| 9 Taxes, licenses and fees | 74,332,992 | 2.8 | 74,137,101 | 2.8 | | 0.0 | 494 | 5.6 | 175,809 | 6.2 | 19,576 | 5.5 | | 0.0 | 12 | 5.5 | | 0.0 |
| 10 Total other expenses incurred | 721,723,252 | 26.9 | 721,831,467 | 27.0 | 0 | 0.0 | (3,155) | (35.7) | 3,139 | 0.1 | (108,223) | (30.2) | 0 | 0.0 | 24 | 11.0 | 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 | (147,044,090) | (5.5) | (148,535,631) | (5.6) | (1) | 0.0 | (116,537) | (1,318.4) | 1,051,332 | 37.2 | 552,394 | 154.0 | 0 | 0.0 | 4,347 | 1,984.9 | 6 | 100.0 |
| 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 | (147,044,090) | (5.5) | (148,535,631) | (5.6) | (1) | 0.0 | (116,537) | (1,318.4) | 1,051,332 | 37.2 | 552,394 | 154.0 | 0 | 0.0 | 4,347 | 1,984.9 | 6 | 100.0 |
| **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<br>Total | 2<br>Group Accident and Health | 3<br>Credit A&H (Group and Individual) | 4<br>Collectively Renewable | Other Individual Contracts<br>5<br>Non-Cancelable | 6<br>Guaranteed Renewable | 7<br>Non-Renewable for Stated Reasons Only | 8<br>Other Accident Only | 9<br>All Other |
|---|---|---|---|---|---|---|---|---|---|
| **PART 2 - RESERVES AND LIABILITIES** | | | | | | | | | |
| A. Premium Reserves: | | | | | | | | | |
| 1. Unearned premiums | 1,614,416 | 995,362 | | 2,079 | 471,455 | 145,432 | | 88 | |
| 2. Advance premiums | 7,296,480 | 7,242,882 | | 315 | 44,696 | 8,587 | | | |
| 3. Reserve for rate credits | (18,865,211) | (18,865,211) | | | | | | | |
| 4. Total premium reserves, current year | (9,954,315) | (10,626,967) | 0 | 2,394 | 516,151 | 154,019 | 0 | 88 | 0 |
| 5. Total premium reserves, prior year | 12,563,195 | 11,866,037 | | 2,154 | 523,973 | 170,937 | | 88 | 6 |
| 6. Increase in total premium reserves | (22,517,510) | (22,493,004) | 0 | 240 | (7,822) | (16,918) | 0 | 0 | (6) |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | 26,977,447 | 11,821,945 | | 61,757 | 13,216,221 | 1,877,524 | | | |
| 2. Reserve for future contingent benefits | 0 | | | | | | | | |
| 3. Total contract reserves, current year | 26,977,447 | 11,821,945 | 0 | 61,757 | 13,216,221 | 1,877,524 | 0 | 0 | 0 |
| 4. Total contract reserves, prior year | 28,117,926 | 10,143,871 | | 71,038 | 15,716,703 | 2,186,314 | | | |
| 5. Increase in contract reserves | (1,140,479) | 1,678,074 | 0 | (9,281) | (2,500,482) | (308,790) | 0 | 0 | 0 |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | 4,961,548,945 | 4,900,363,206 | 0 | 481,418 | 57,678,239 | 3,023,794 | 0 | 2,288 | 0 |
| 2. Total prior year | 4,689,512,507 | 4,627,960,932 | (1) | 594,277 | 57,381,694 | 3,566,618 | | 8,987 | |
| 3. Increase | 272,036,438 | 272,402,274 | 1 | (112,859) | 296,545 | (542,824) | 0 | (6,699) | 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 | 1,059,532,508 | 1,055,926,448 | | 113,704 | 2,842,567 | 647,242 | | 2,547 | |
| 1.2 On claims incurred during current year | 743,839,712 | 742,448,447 | | 136,967 | 1,135,516 | 118,782 | | | |
| 2. Claim Reserves and Liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 3,501,047,230 | 3,447,644,484 | | 454,613 | 50,276,609 | 2,669,236 | | 2,288 | |
| 2.2 On claims incurred during current year | 1,460,501,715 | 1,452,718,722 | | 26,805 | 7,401,630 | 354,558 | | | |
| 3. Test: | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 4,560,579,738 | 4,503,570,932 | 0 | 568,317 | 53,119,176 | 3,316,478 | 0 | 4,835 | 0 |
| 3.2 Claim reserves and liabilities, December 31, prior year | 4,689,512,507 | 4,627,960,932 | (1) | 594,277 | 57,381,694 | 3,566,618 | | 8,987 | |
| 3.3 Line 3.1 minus Line 3.2 | (128,932,769) | (124,390,000) | 1 | (25,960) | (4,262,518) | (250,140) | 0 | (4,152) | 0 |

## PART 4 - REINSURANCE

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | 1,379,258,783 | 1,360,257,475 | (42) | | 10,844,005 | 4,124,320 | | 4,033,025 | |
| 2. Premiums earned | 1,377,694,170 | 1,360,257,475 | (42) | | 9,115,222 | 4,288,490 | | 4,033,025 | |
| 3. Incurred claims | 1,330,013,462 | 1,262,289,552 | (4,734) | | 48,193,230 | 18,262,853 | | 1,272,561 | |
| 4. Commissions | 1,896,896 | 39,742 | (21) | | 695,347 | (99,013) | | 1,260,841 | |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 51,603,331 | 17,339,134 | (42) | 17,656 | 21,874,966 | 8,187,537 | 144,370 | 4,034,157 | 5,553 |
| 2. Premiums earned | 50,347,483 | 17,339,134 | (42) | 17,656 | 20,258,825 | 8,541,879 | 150,092 | 4,034,233 | 5,706 |
| 3. Incurred claims | 134,387,520 | 26,285,511 | (4,735) | 1,207 | 78,674,856 | 27,870,641 | 253,397 | 1,294,120 | 12,523 |
| 4. Commissions | 2,315,697 | (832,734) | (21) | 4,092 | 1,683,849 | 184,200 | 7,557 | 1,260,860 | 7,894 |

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

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|---|---|---|---|---|
| A. Direct: | | | | |
| 1. Incurred claims | (176,353) | 207,439,674 | 672,519,393 | 879,782,714 |
| 2. Beginning claim reserves and liabilities | 247,346 | 12,310,239 | 2,127,976,444 | 2,140,534,029 |
| 3. Ending claim reserves and liabilities | 47,463 | 10,690,887 | 2,086,141,371 | 2,096,879,721 |
| 4. Claims paid | 23,530 | 209,059,026 | 714,354,466 | 923,437,022 |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred claims | | | 1,330,013,462 | 1,330,013,462 |
| 6. Beginning claim reserves and liabilities | | | 3,612,673,293 | 3,612,673,293 |
| 7. Ending claim reserves and liabilities | | | 3,879,615,495 | 3,879,615,495 |
| 8. Claims paid | 0 | 0 | 1,063,071,260 | 1,063,071,260 |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred claims | | | 134,387,519 | 134,387,519 |
| 10. Beginning claim reserves and liabilities | | | 1,071,006,082 | 1,071,006,082 |
| 11. Ending claim reserves and liabilities | | | 1,022,986,963 | 1,022,986,963 |
| 12. Claims paid | 0 | 0 | 182,406,638 | 182,406,638 |
| D. Net: | | | | |
| 13. Incurred claims | (176,353) | 207,439,674 | 1,868,145,336 | 2,075,408,657 |
| 14. Beginning claim reserves and liabilities | 247,346 | 12,310,239 | 4,669,643,655 | 4,682,201,240 |
| 15. Ending claim reserves and liabilities | 47,463 | 10,690,887 | 4,942,769,903 | 4,953,508,253 |
| 16. Claims paid | 23,530 | 209,059,026 | 1,595,019,088 | 1,804,101,644 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred claims and cost containment expenses | 176,353 | 207,439,674 | 1,897,226,136 | 2,104,842,163 |
| 18. Beginning reserves and liabilities | 247,346 | 12,310,239 | 4,679,885,264 | 4,692,442,849 |
| 19. Ending reserves and liabilities | 47,463 | 10,690,887 | 4,954,266,823 | 4,965,005,173 |
| 20. Paid claims and cost containment expenses | 376,236 | 209,059,026 | 1,622,844,577 | 1,832,279,839 |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **General Account - Affiliates - U.S. - Other** | | | | | | | | | | | | |
| 67652 | 23-2044248 | 03/01/1984 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | YRT/I | OL | 17,738,054 | 34,924 | 599,056 | 432,880 | | |
| 67652 | 23-2044248 | 05/01/1997 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | CO/I | OL | 394,507,335 | 2,925,381 | 1,700,633 | 3,784,600 | | |
| 67652 | 23-2044248 | 12/01/1999 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 69,282 | 19,506 | 1,909 | | |
| 67652 | 23-2044248 | 12/01/1999 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | CO/I | OL | 15,060,275 | 301,973 | 28,325 | 23,195 | | |
| 67652 | 23-2044248 | 01/01/1990 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | CO/I | FA | | 18,145,084 | (21,593) | | | |
| 67652 | 23-2044248 | 01/15/1982 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | CO/I | OL | 45,929,394 | 36,824 | 909,790 | 187,865 | | |
| 67652 | 23-2044248 | 07/02/2007 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | CO/I | OL | 566,291,972 | 375,326,065 | 46,455 | 4,217,633 | | |
| 67652 | 23-2044248 | 12/31/2009 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | CO/I | OL | 2,343,104,071 | 64,596,921 | 3,024,647 | 250,000 | | |
| 62057 | 22-0832760 | 10/15/1996 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | CO/I | OL | 7,064,613 | 129,479 | 54,278 | 60,913 | | |
| 62057 | 22-0832760 | 01/01/2001 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | CO/I | DIS | | 8,499 | 570 | 241 | | |
| 62057 | 22-0832760 | 01/01/2001 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | CO/I | OL | 31,319,630 | 585,930 | 47,437 | 35,560 | | |
| 62057 | 22-0832760 | 01/01/2001 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | YRT/I | OL | 208,394,702 | 8,217,020 | 4,391,324 | 3,475,428 | | |
| 62057 | 22-0832760 | 01/01/2013 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | CO/I | IA | | 23,166,348 | 4,110,091 | | | |
| 62057 | 22-0832760 | 01/01/2018 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | CO/I | VA | | 23,911,295 | 78,922,496 | | | |
| 62057 | 22-0832760 | 12/31/2007 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | CO/I | VA | | 117,489,505 | 39,475,673 | 2,954 | | |
| 65315 | 04-6076039 | 01/19/1998 | LINCOLN LIFE ASSURANCE COMPANY OF BOSTON | NH | YRT/I | OL | 67,307,091 | 219,115 | 159,861 | 110,183 | | |
| 65315 | 04-6076039 | 05/01/2018 | LINCOLN LIFE ASSURANCE COMPANY OF BOSTON | NH | COFW/G | OL | 367,798,135,165 | 192,084,355 | 678,818,385 | 168,276,317 | | 287,527,127 |
| 65676 | 35-0472300 | 02/10/1983 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | YRT/I | ADB | | 393 | 162 | 118 | | |
| 65676 | 35-0472300 | 05/01/1997 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | CO/I | OL | 142,682,039 | 1,457,651 | 815,240 | 744,347 | | |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 128,201 | 19,650 | 479 | | |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | CO/I | OL | 2,953,655,992 | 57,726,274 | 4,405,484 | 3,773,784 | | |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | YRT/I | OL | 964,190,177 | 26,623,544 | 18,735,532 | 13,528,812 | | |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | YRT/I | OL | 294,832,573 | 1,815,347 | 1,078,146 | | | |
| 0299999. | Total - General Account - Affiliates - U.S. - Other | | | | | | 375,850,213,083 | 914,999,410 | 837,341,148 | 198,907,218 | 0 | 287,527,127 |
| 0399999. | Total - General Account - Affiliates - U.S. - Totals | | | | | | 375,850,213,083 | 914,999,410 | 837,341,148 | 198,907,218 | 0 | 287,527,127 |
| 0799999. | Total - General Account - Affiliates | | | | | | 375,850,213,083 | 914,999,410 | 837,341,148 | 198,907,218 | 0 | 287,527,127 |
| **General Account - Non-Affiliates - U.S. Non-Affiliates** | | | | | | | | | | | | |
| 80985 | 36-2149353 | 01/01/1996 | 4 EVER LIFE INSURANCE COMPANY | IL | YRT/G | OL | | 37,511 | | | | |
| 77879 | 54-1829709 | 07/01/2000 | 5 STAR LIFE INSURANCE COMPANY | NE | CO/I | OL | 608,698,039 | 39,568,909 | 1,733,405 | 1,080,820 | | |
| 71854 | 52-0891929 | 07/01/2001 | AAA LIFE INSURANCE COMPANY | MI | CO/I | DIS | | 159,537 | 19,990 | 3,764 | | |
| 71854 | 52-0891929 | 07/01/2001 | AAA LIFE INSURANCE COMPANY | MI | CO/I | OL | 1,222,591,116 | 74,266,377 | 1,951,278 | 495,734 | | |
| 71854 | 52-0891929 | 07/01/2001 | AAA LIFE INSURANCE COMPANY | MI | YRT/I | OL | 102,375,283 | 354,773 | 273,680 | 136,977 | | |
| 71854 | 52-0891929 | 08/01/1997 | AAA LIFE INSURANCE COMPANY | MI | CO/G | OL | 6,452,500 | 69,572 | 60,367 | 12,937 | | |
| 71854 | 52-0891929 | 09/01/1992 | AAA LIFE INSURANCE COMPANY | MI | CO/G | OL | 290,593,500 | 128,049 | 2,083,355 | 432,861 | | |
| 62200 | 95-2496321 | 01/01/1967 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | YRT/I | ADB | | | (8,806) | | | |
| 62200 | 95-2496321 | 12/01/1996 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | CO/I | OL | 11,708,376 | 176,320 | (636,842) | 140,189 | | |
| 62200 | 95-2496321 | 09/25/1997 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | CO/I | DIS | | 280,076 | 25,160 | 5,304 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 62200 | 95-2496321 | 06/01/2001 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | CO/I | OL | 369,751,567 | 4,391,844 | 2,952,204 | 2,520,762 | | |
| 62200 | 95-2496321 | 06/01/2001 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | YRT/I | OL | 74,714,290 | 1,176,726 | 1,198,943 | 403,773 | | |
| 62200 | 95-2496321 | 04/01/2015 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | YRT/I | OL | 6,344,028,975 | 5,762,270 | 60,506,327 | 19,834,120 | | |
| 79049 | 63-0338648 | 09/01/1988 | ALFA LIFE INSURANCE CORPORATION | AL | CO/I | OL | 22,183,345 | 487,889 | 386,130 | 220,484 | | |
| 79049 | 63-0338648 | 01/01/2001 | ALFA LIFE INSURANCE CORPORATION | AL | CO/I | OL | 148,326,287 | 2,418,020 | 470,196 | 141,900 | | |
| 79049 | 63-0338648 | 01/01/2001 | ALFA LIFE INSURANCE CORPORATION | AL | YRT/I | OL | 27,303,232 | 647,068 | 508,101 | 1,207,873 | | |
| 90611 | 41-1366075 | 05/01/1991 | ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA | MN | YRT/I | OL | 13,174,153 | 299,132 | 582,028 | 125,721 | | |
| 60186 | 36-2554642 | 03/01/1999 | ALLSTATE LIFE INSURANCE COMPANY | IL | CO/I | OL | 950,046,409 | 5,699,130 | 3,546,551 | 1,722,778 | | |
| 60186 | 36-2554642 | 05/01/1999 | ALLSTATE LIFE INSURANCE COMPANY | IL | YRT/I | OL | 38,742,225 | 361,709 | 531,204 | 159,984 | | |
| 60186 | 36-2554642 | 01/01/2000 | ALLSTATE LIFE INSURANCE COMPANY | IL | CO/I | OL | 185,154,204 | 1,197,317 | 445,124 | 186,688 | | |
| 60275 | 59-0676017 | 08/01/1968 | AMERICAN BANKERS LIFE ASSUR CO OF FL | FL | CO/I | DIS | | 116 | 72 | | | |
| 60275 | 59-0676017 | 08/01/1968 | AMERICAN BANKERS LIFE ASSUR CO OF FL | FL | YRT/I | ADB | | | (8) | | | |
| 60275 | 59-0676017 | 08/01/1968 | AMERICAN BANKERS LIFE ASSUR CO OF FL | FL | YRT/I | OL | 1,923,661 | 6,728 | 28,505 | 5,376 | | |
| 60275 | 59-0676017 | 12/31/1964 | AMERICAN BANKERS LIFE ASSUR CO OF FL | FL | OTH/G | OL | 17,708 | 17,920 | | | | |
| 60399 | 39-6040365 | 06/01/1996 | AMERICAN FAMILY LIFE INSURANCE COMPANY | WI | CO/I | OL | 11,751,143 | 66,347 | 52,753 | 15,813 | | |
| 60399 | 39-6040365 | 06/01/1996 | AMERICAN FAMILY LIFE INSURANCE COMPANY | WI | YRT/I | OL | 10,885,197 | 99,031 | 70,976 | 23,170 | | |
| 99619 | 75-2921178 | 09/01/2001 | AMERICAN FARM LIFE INSURANCE COMPANY | TX | CO/I | ADB | 6,513,841 | 21,534 | 10,510 | 2,819 | | |
| 60410 | 73-0714500 | 09/06/1978 | AMERICAN FIDELITY ASSURANCE COMPANY | OK | YRT/I | OL | 3,672,590 | 87,038 | 126,923 | (152,385) | | |
| 60410 | 73-0714500 | 05/01/1980 | AMERICAN FIDELITY ASSURANCE COMPANY | OK | CO/I | OL | 3,720,199 | 81,820 | 81,059 | 49,725 | | |
| 60488 | 25-0598210 | 08/16/1982 | AMERICAN GENERAL LIFE INSURANCE CO | TX | YRT/I | ADB | | 1,488 | 652 | 366 | | |
| 60488 | 25-0598210 | 10/15/1997 | AMERICAN GENERAL LIFE INSURANCE CO | TX | CO/I | ADB | | 2,081 | 708 | 549 | | |
| 60488 | 25-0598210 | 10/15/1997 | AMERICAN GENERAL LIFE INSURANCE CO | TX | CO/I | OL | 1,227,550,555 | 8,544,982 | 3,341,856 | 1,409,650 | | |
| 60488 | 25-0598210 | 01/01/2000 | AMERICAN GENERAL LIFE INSURANCE CO | TX | CO/I | DIS | | 688,689 | 24,123 | 15,213 | | |
| 60488 | 25-0598210 | 08/01/2001 | AMERICAN GENERAL LIFE INSURANCE CO | TX | CO/I | OL | 2,240,657,805 | 40,283,745 | 3,393,418 | 1,957,636 | | |
| 60488 | 25-0598210 | 08/01/2001 | AMERICAN GENERAL LIFE INSURANCE CO | TX | YRT/I | OL | 1,442,277,875 | 24,609,145 | 27,914,490 | 13,160,953 | | |
| 60534 | 59-0781901 | 01/01/1985 | AMERICAN HERITAGE LIFE INSURANCE COMPANY | FL | CO/I | DIS | | 4,578 | 36 | 75 | | |
| 60534 | 59-0781901 | 01/01/1985 | AMERICAN HERITAGE LIFE INSURANCE COMPANY | FL | YRT/I | OL | 58,533,473 | 1,387,203 | 3,551,062 | 760,930 | | |
| 60577 | 74-1365936 | 02/01/1974 | AMERICAN INCOME LIFE INSURANCE COMPANY | IN | YRT/I | ADB | | | 68 | | | |
| 60577 | 74-1365936 | 02/01/1974 | AMERICAN INCOME LIFE INSURANCE COMPANY | IN | YRT/I | OL | 1,692,652 | 12,166 | 12,243 | 3,389 | | |
| 81418 | 13-2562243 | 02/01/1991 | AMERICAN MEDICAL AND LIFE INSURANCE COMPANY | NY | YRT/G | OL | | 2,461 | | | | |
| 60739 | 74-0484030 | 07/01/1998 | AMERICAN NATIONAL INSURANCE COMPANY | TX | CO/I | DIS | | 20,734 | 3,215 | 435 | | |
| 60739 | 74-0484030 | 04/01/1999 | AMERICAN NATIONAL INSURANCE COMPANY | TX | YRT/I | OL | 57,973,050 | 609,363 | 390,744 | (11,732) | | |
| 60801 | 64-0349942 | 10/01/2000 | AMERICAN PUBLIC LIFE INSURANCE COMPANY | OK | YRT/I | OL | 110,734,174 | 19,410 | 392,643 | 171,022 | | |
| 60836 | 42-0113630 | 11/01/1982 | AMERICAN REPUBLIC INSURANCE COMPANY | IA | CO/I | DIS | | | 1,059 | | | |
| 60836 | 42-0113630 | 01/01/1993 | AMERICAN REPUBLIC INSURANCE COMPANY | IA | YRT/I | OL | 5,580,096 | 100,261 | 83,710 | 57,799 | | |
| 60895 | 35-0145825 | 01/01/1982 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | CO/I | OL | 76,707 | 42,564 | 9,293 | 2,365 | | |
| 60895 | 35-0145825 | 03/03/2000 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 120,224 | 9,615 | 5,043 | | |
| 60895 | 35-0145825 | 03/03/2000 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | CO/I | OL | 73,605,727 | 878,546 | 122,891 | 75,385 | | |

# SCHEDULE S - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NAIC Company Code | ID Number | Effective Date | Name of Reinsured | Domiciliary Jurisdiction | Type of Reinsurance Assumed | Type of Business Assumed | Amount of In Force at End of Year | Reserve | Premiums | Reinsurance Payable on Paid and Unpaid Losses | Modified Coinsurance Reserve | Funds Withheld under Coinsurance |
| 60895 | 35-0145825 | 03/03/2000 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | YRT/I | OL | 62,083,400 | 543,525 | 371,013 | 181,424 | | |
| 61999 | 35-0810610 | 04/01/2000 | AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY | TX | CO/I | OL | 44,051 | 496 | 3,745 | 852 | | |
| 61999 | 35-0810610 | 07/20/2000 | AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY | TX | YRT/I | OL | 9,506,377 | 6,177 | 67,686 | 21,478 | | |
| 61999 | 35-0810610 | 01/01/2001 | AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY | TX | CO/I | DIS | | 26,531 | 2,955 | 657 | | |
| 61999 | 35-0810610 | 01/01/2001 | AMERICO FINANCIAL LIFE AND ANNUITY INSURANCE COMPANY | TX | CO/I | OL | 91,657,977 | 2,052,956 | 173,628 | 172,918 | | |
| 61301 | 47-0098400 | 08/01/1994 | AMERITAS LIFE INSURANCE CORP. | NE | CO/I | ADB | 17,552,836 | 43,254 | 18,487 | 4,099 | | |
| 61301 | 47-0098400 | 04/11/1995 | AMERITAS LIFE INSURANCE CORP. | NE | YRT/I | ADB | | 5 | 204 | | | |
| 61301 | 47-0098400 | 04/01/2001 | AMERITAS LIFE INSURANCE CORP. | NE | CO/I | DIS | | 264,720 | 8,439 | (9,639) | | |
| 61301 | 47-0098400 | 04/01/2001 | AMERITAS LIFE INSURANCE CORP. | NE | YRT/I | OL | 465,512,166 | 6,207,823 | 4,579,522 | 2,862,231 | | |
| 61301 | 47-0098400 | 10/01/2001 | AMERITAS LIFE INSURANCE CORP. | NE | CO/I | OL | 58,497,346 | 741,568 | 147,066 | 148,714 | | |
| 60033 | 13-3758127 | 08/31/2013 | AMERITAS LIFE INSURANCE CORP. OF NEW YORK | NY | CO/I | DIS | | | (3,510) | | | |
| 60033 | 13-3758127 | 08/31/2013 | AMERITAS LIFE INSURANCE CORP. OF NEW YORK | NY | CO/I | OL | | | (235,430) | | | |
| 60033 | 13-3758127 | 08/31/2013 | AMERITAS LIFE INSURANCE CORP. OF NEW YORK | NY | YRT/I | OL | 1,004,730 | 9,503 | (119,798) | 12,433 | | |
| 72222 | 05-0340166 | 03/13/1989 | AMICA LIFE INSURANCE COMPANY | RI | YRT/I | OL | 7,597,019 | 171,101 | 133,117 | 143,502 | | |
| 61069 | 35-0980405 | 01/01/1981 | ANTHEM LIFE INSURANCE COMPANY | IN | CO/I | OL | 86,279 | 1,896 | 1,770 | (20,944) | | |
| 61069 | 35-0980405 | 01/01/1999 | ANTHEM LIFE INSURANCE COMPANY | IN | YRT/G | OL | | 221,388 | | | | |
| 71439 | 38-1843471 | 05/01/2001 | ASSURITY LIFE INSURANCE COMPANY | NE | CO/I | DIS | | | 1,184 | | | |
| 71439 | 38-1843471 | 05/01/2001 | ASSURITY LIFE INSURANCE COMPANY | NE | YRT/I | OL | 11,349,624 | 255,194 | 163,693 | 134,234 | | |
| 61492 | 44-0188050 | 10/01/1961 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | CO/I | OL | 4,148,954 | 49,483 | 40,291 | 22,930 | | |
| 61492 | 44-0188050 | 10/01/1961 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | YRT/I | OL | 18,417,575 | 532,802 | 1,269,934 | 466,273 | | |
| 61492 | 44-0188050 | 04/02/2001 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | YRT/I | OL | 119,819,125 | 840,790 | (779,758) | 550,709 | | |
| 61492 | 44-0188050 | 08/01/2001 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | CO/I | DIS | | 83,782 | (33,382) | 2,084 | | |
| 61492 | 44-0188050 | 08/01/2001 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | CO/I | OL | 257,230,064 | 11,819,815 | 1,105,848 | 794,834 | | |
| 68039 | 13-2570714 | 10/01/1986 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 7,375,631 | 175,356 | 155,010 | 65,139 | | |
| 68039 | 13-2570714 | 06/01/1992 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 208,734 | 4,590 | (10,131) | 6,325 | | |
| 61689 | 42-0175020 | 03/07/1983 | ATHENE ANNUITY AND LIFE COMPANY | IA | CO/I | OL | 2,462,352 | 29,575 | 25,909 | 9,939 | | |
| 61689 | 42-0175020 | 03/07/1983 | ATHENE ANNUITY AND LIFE COMPANY | IA | YRT/I | OL | 5,206,255 | 89,833 | (22,537) | 42,573 | | |
| 61689 | 42-0175020 | 01/01/2001 | ATHENE ANNUITY AND LIFE COMPANY | IA | CO/I | DIS | | 3,139 | 42,031 | 98 | | |
| 61689 | 42-0175020 | 01/01/2001 | ATHENE ANNUITY AND LIFE COMPANY | IA | CO/I | OL | 2,013,355,586 | 37,742,208 | 2,602,199 | 2,355,986 | | |
| 61182 | 95-4441930 | 10/01/1987 | AURORA NATIONAL LIFE ASSURANCE COMPANY | CA | CO/I | DIS | | 125,760 | | (5,611) | | |
| 61182 | 95-4441930 | 01/01/1989 | AURORA NATIONAL LIFE ASSURANCE COMPANY | CA | YRT/I | OL | 16,729,486 | 396,073 | 867,122 | 236,813 | | |
| 61182 | 95-4441930 | 09/01/1996 | AURORA NATIONAL LIFE ASSURANCE COMPANY | CA | CO/I | OL | | | (1,446) | | | |
| 84522 | 38-2043661 | 04/28/1999 | AUTO CLUB LIFE INSURANCE COMPANY | MI | CO/I | DIS | | 64,704 | 381 | 1,066 | | |
| 84522 | 38-2043661 | 04/28/1999 | AUTO CLUB LIFE INSURANCE COMPANY | MI | YRT/I | OL | 9,642,175 | 35,511 | 21,216 | 10,606 | | |
| 61190 | 38-1814333 | 02/01/1982 | AUTO-OWNERS LIFE INSURANCE COMPANY | MI | CO/I | DIS | | | (2,773) | | | |
| 61190 | 38-1814333 | 02/01/1982 | AUTO-OWNERS LIFE INSURANCE COMPANY | MI | YRT/I | OL | 10,565,886 | 250,405 | 253,491 | 137,355 | | |
| 62880 | 13-3198083 | 05/01/1989 | AXA EQUITABLE LIFE AND ANNUITY COMPANY | CO | YRT/I | OL | 6,500,329 | 54,253 | 85,472 | 27,255 | | |
| 62880 | 13-3198083 | 11/01/1996 | AXA EQUITABLE LIFE AND ANNUITY COMPANY | CO | CO/I | OL | 487,486,807 | 4,059,423 | (828,373) | 1,031,639 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 62944 | 13-5570651 | 01/01/1996 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | YRT/I | OL | 801,076 | 5,665 | 6,149 | 4,631 | | |
| 62944 | 13-5570651 | 04/30/2001 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | CO/I | OL | 1,427,380,977 | 21,975,407 | 1,907,622 | 1,650,783 | | |
| 62944 | 13-5570651 | 04/30/2001 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | YRT/I | OL | 5,876,803,254 | 49,760,637 | 34,531,338 | 16,814,049 | | |
| 61263 | 36-0770740 | 02/28/1985 | BANKERS LIFE AND CASUALTY COMPANY | IL | YRT/I | OL | 29,994,483 | 713,116 | 684,020 | 359,559 | | |
| 61263 | 36-0770740 | 01/01/1988 | BANKERS LIFE AND CASUALTY COMPANY | IL | CO/I | DIS | | | 351 | | | |
| 61263 | 36-0770740 | 01/01/1988 | BANKERS LIFE AND CASUALTY COMPANY | IL | CO/I | OL | 6,268,605 | 137,869 | 47,857 | 35,571 | | |
| 94250 | 52-1236145 | 06/28/1988 | BANNER LIFE INSURANCE COMPANY | MD | YRT/I | ADB | | 146 | 37 | 17 | | |
| 94250 | 52-1236145 | 11/15/1995 | BANNER LIFE INSURANCE COMPANY | MD | CO/I | DIS | | | 7,055 | | | |
| 94250 | 52-1236145 | 11/15/1995 | BANNER LIFE INSURANCE COMPANY | MD | CO/I | OL | 561,057,870 | 14,760,667 | 2,429,597 | 477,716 | | |
| 94250 | 52-1236145 | 11/15/1995 | BANNER LIFE INSURANCE COMPANY | MD | YRT/I | OL | 67,731,368 | 3,172,421 | 1,542,030 | 1,810,922 | | |
| 61395 | 87-0115120 | 07/01/1989 | BENEFICIAL LIFE INSURANCE COMPANY | UT | YRT/I | OL | 11,398,256 | 270,590 | 472,008 | (2,856,561) | | |
| 61395 | 87-0115120 | 09/01/2000 | BENEFICIAL LIFE INSURANCE COMPANY | UT | CO/I | ADB | 37,608,757 | 124,800 | 36,277 | 10,748 | | |
| 61395 | 87-0115120 | 11/01/2000 | BENEFICIAL LIFE INSURANCE COMPANY | UT | CO/I | OL | 87,471,401 | 1,425,961 | 375,214 | 242,965 | | |
| 61557 | 94-6077403 | 10/01/1984 | BLUE SHIELD OF CALIFORNIA LIFE & HEALTH INSURANCE COMPANY | CA | YRT/G | OL | | 33,069 | | | | |
| 87726 | 06-0566090 | 12/01/1978 | BRIGHTHOUSE LIFE INSURANCE COMPANY | DE | YRT/I | OL | 1,661,223 | 9,087 | 102,672 | 49,741 | | |
| 87726 | 06-0566090 | 08/01/1981 | BRIGHTHOUSE LIFE INSURANCE COMPANY | DE | CO/I | OL | 159,464 | 7,498 | 6,475 | 2,709 | | |
| 93432 | 06-1041383 | 11/19/2001 | C.M. LIFE INSURANCE COMPANY | CT | YRT/I | OL | 253,870,445 | 2,455,500 | 1,464,563 | (1,224,255) | | |
| 80659 | 82-4533188 | 02/01/1999 | CANADA LIFE ASSURANCE CO USB | MI | CO/I | DIS | | 685 | 261 | 19 | | |
| 80659 | 82-4533188 | 02/01/1999 | CANADA LIFE ASSURANCE CO USB | MI | YRT/I | OL | 22,398,105 | 410,881 | 238,702 | (572,186) | | |
| 80659 | 82-4533188 | 02/29/2004 | CANADA LIFE ASSURANCE CO USB | MI | CO/G | OL | 125,932,981 | 6,135,129 | 1,046,039 | 196,363 | | |
| 80659 | 82-4533188 | 02/29/2004 | CANADA LIFE ASSURANCE CO USB | MI | OTH/G | OL | | | 80,744 | | | |
| 56030 | 39-0201015 | 07/29/1964 | CATHOLIC FINANCIAL LIFE | WI | YRT/I | OL | 19,656,504 | 178,406 | 223,487 | 113,533 | | |
| 56030 | 39-0201015 | 09/01/1999 | CATHOLIC FINANCIAL LIFE | WI | CO/I | ADB | 28,787,723 | 95,504 | 31,313 | 4,653 | | |
| 56030 | 39-0201015 | 01/01/2000 | CATHOLIC FINANCIAL LIFE | WI | CO/I | DIS | | 53,662 | 40,577 | (183) | | |
| 56030 | 39-0201015 | 01/01/2000 | CATHOLIC FINANCIAL LIFE | WI | CO/I | OL | 146,431,994 | 1,026,885 | 665,065 | 210,966 | | |
| 57347 | 74-0548665 | 07/01/1984 | CATHOLIC LIFE INSURANCE | TX | YRT/I | OL | 11,389,867 | 270,795 | 158,841 | 136,233 | | |
| 57347 | 74-0548665 | 01/01/1989 | CATHOLIC LIFE INSURANCE | TX | CO/I | OL | 3,037,723 | 66,810 | 52,320 | (12,199) | | |
| 57347 | 74-0548665 | 01/01/1989 | CATHOLIC LIFE INSURANCE | TX | YRT/I | ADB | | | 992 | | | |
| 57347 | 74-0548665 | 02/01/1998 | CATHOLIC LIFE INSURANCE | TX | CO/I | ADB | 8,033,809 | 26,683 | 9,284 | 2,316 | | |
| 57487 | 36-0879870 | 01/01/1964 | CATHOLIC ORDER OF FORESTERS | IL | YRT/I | ADB | | 757 | 280 | 71 | | |
| 57487 | 36-0879870 | 01/01/1964 | CATHOLIC ORDER OF FORESTERS | IL | YRT/I | OL | 17,256,156 | 170,783 | 261,352 | 85,409 | | |
| 57487 | 36-0879870 | 07/01/1981 | CATHOLIC ORDER OF FORESTERS | IL | CO/I | DIS | | 3,407 | (22) | 57 | | |
| 57487 | 36-0879870 | 07/01/1981 | CATHOLIC ORDER OF FORESTERS | IL | CO/I | OL | 2,270,819 | 13,856 | 4,275 | 3,943 | | |
| 57487 | 36-0879870 | 07/01/1981 | CATHOLIC ORDER OF FORESTERS | IL | YRT/I | OL | 125,192 | | 4,799 | | | |
| 57053 | 41-0182070 | 05/01/1980 | CATHOLIC UNITED FINANCIAL | MN | CO/I | OL | 50,000 | 474 | 2,876 | 80 | | |
| 57053 | 41-0182070 | 01/01/1985 | CATHOLIC UNITED FINANCIAL | MN | CO/I | DIS | | 1,044 | 76 | 21 | | |
| 57053 | 41-0182070 | 01/01/1985 | CATHOLIC UNITED FINANCIAL | MN | YRT/I | ADB | | 2,836 | 1,297 | 304 | | |
| 57053 | 41-0182070 | 01/01/1985 | CATHOLIC UNITED FINANCIAL | MN | YRT/I | OL | 3,948,963 | 49,004 | 72,461 | 41,389 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 62626 | 39-0230590 | 08/04/1983 | CMFG LIFE INSURANCE COMPANY | IA | YRT/I | ADB | | 1,917 | 985 | 336 | | |
| 62626 | 39-0230590 | 08/04/1983 | CMFG LIFE INSURANCE COMPANY | IA | YRT/I | OL | 24,697,069 | 330,749 | 313,215 | 165,026 | | |
| 62626 | 39-0230590 | 01/01/1987 | CMFG LIFE INSURANCE COMPANY | IA | CO/I | DIS | | 32,716 | 7,784 | 678 | | |
| 62626 | 39-0230590 | 01/01/1996 | CMFG LIFE INSURANCE COMPANY | IA | CO/I | OL | 2,078,000 | 12,209 | 17,197 | 4,890 | | |
| 62626 | 39-0230590 | 04/01/2000 | CMFG LIFE INSURANCE COMPANY | IA | CO/I | OL | 319,313,304 | 5,407,569 | 597,656 | 391,321 | | |
| 62049 | 57-0144607 | 04/01/1984 | COLONIAL LIFE & ACCIDENT INSURANCE CO | SC | CO/I | DIS | | 3,197 | 1,420 | 112 | | |
| 62049 | 57-0144607 | 04/01/1984 | COLONIAL LIFE & ACCIDENT INSURANCE CO | SC | YRT/I | ADB | | 35,363 | 16,242 | 6,438 | | |
| 62049 | 57-0144607 | 04/01/1984 | COLONIAL LIFE & ACCIDENT INSURANCE CO | SC | YRT/I | OL | 107,221,546 | 327,388 | 723,920 | 309,741 | | |
| 62065 | 23-1628836 | 01/01/1985 | COLONIAL PENN LIFE INSURANCE COMPANY | PA | COFW/I | OA | | 3,265,616 | (630,435) | | | 3,652,746 |
| 62065 | 23-1628836 | 04/01/1992 | COLONIAL PENN LIFE INSURANCE COMPANY | PA | YRT/I | OL | 2,786,571 | 62,941 | 77,352 | 25,613 | | |
| 99937 | 31-1191427 | 12/13/1981 | COLUMBUS LIFE INSURANCE COMPANY | OH | YRT/I | OL | 3,350,235 | 95,545 | 125,271 | 63,683 | | |
| 62146 | 36-2136262 | 11/01/1980 | COMBINED INSURANCE COMPANY OF AMERICA | IL | MCO/I | OL | 1,267,583 | | 31,317 | 68,190 | 135,786 | |
| 62146 | 36-2136262 | 11/01/1980 | COMBINED INSURANCE COMPANY OF AMERICA | IL | YRT/I | OL | 1,058,637 | 9,066 | 14,493 | 11,135 | | |
| 62146 | 36-2136262 | 12/01/1982 | COMBINED INSURANCE COMPANY OF AMERICA | IL | CO/I | OL | 14,989 | 328 | 374 | 396 | | |
| 84824 | 04-6145677 | 05/01/1999 | COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY | MA | YRT/I | OL | 85,823,340 | 1,549,052 | 1,510,641 | 623,851 | | |
| 62243 | 13-1595128 | 01/01/1993 | COMPANION LIFE INSURANCE COMPANY | NY | CO/I | OL | 185,163 | 312 | (49,248) | 391 | | |
| 62243 | 13-1595128 | 06/01/1997 | COMPANION LIFE INSURANCE COMPANY | NY | YRT/I | OL | 4,257,633 | 73,840 | 20,220 | 48,001 | | |
| 62308 | 06-0303370 | 10/28/1992 | CONNECTICUT GENERAL LIFE INSURANCE COMPANY | CT | YRT/I | OL | 76,658,166 | 2,886,464 | 2,584,367 | 1,677,251 | | |
| 62308 | 06-0303370 | 01/01/1998 | CONNECTICUT GENERAL LIFE INSURANCE COMPANY | CT | CO/I | FA | | 39,552,685 | (571,909) | (54,016) | | |
| 62308 | 06-0303370 | 01/01/1998 | CONNECTICUT GENERAL LIFE INSURANCE COMPANY | CT | CO/I | VA | | 6,851,754 | | | | |
| 62308 | 06-0303370 | 01/01/1998 | CONNECTICUT GENERAL LIFE INSURANCE COMPANY | CT | CO/I | OL | 6,511,392,048 | 2,936,078,817 | 151,663,687 | 49,314,835 | | |
| 62553 | 37-0808781 | 01/01/1934 | COUNTRY LIFE INSURANCE COMPANY | IL | MCO/I | OL | 433,018 | | 8,431 | 26,331 | 289,126 | |
| 62553 | 37-0808781 | 01/01/1982 | COUNTRY LIFE INSURANCE COMPANY | IL | CO/I | OL | 5,053,565 | 34,578 | 59,544 | 19,267 | | |
| 62553 | 37-0808781 | 09/01/2000 | COUNTRY LIFE INSURANCE COMPANY | IL | CO/I | DIS | | 1,206,460 | 65,486 | 32,410 | | |
| 62553 | 37-0808781 | 09/01/2000 | COUNTRY LIFE INSURANCE COMPANY | IL | CO/I | OL | 2,445,783,769 | 51,012,085 | 3,724,401 | 1,565,776 | | |
| 62553 | 37-0808781 | 09/01/2000 | COUNTRY LIFE INSURANCE COMPANY | IL | YRT/I | OL | 314,472,223 | 8,478,822 | 5,679,022 | 4,977,655 | | |
| 71129 | 36-2598882 | 07/01/1987 | DEARBORN NATIONAL LIFE INSURANCE COMPANY | IL | CO/G | OL | | 432,428 | | | | |
| 71129 | 36-2598882 | 04/01/1995 | DEARBORN NATIONAL LIFE INSURANCE COMPANY | IL | YRT/G | OL | | 679,938 | | | | |
| 62634 | 51-0104167 | 04/01/1980 | DELAWARE AMERICAN LIFE INSURANCE COMPANY | DE | CO/I | OL | 102,918 | 1,201 | 2,034 | 587 | | |
| 62634 | 51-0104167 | 04/01/1980 | DELAWARE AMERICAN LIFE INSURANCE COMPANY | DE | YRT/I | OL | 581,742 | 10,130 | 45,917 | 14,124 | | |
| 79065 | 04-2461439 | 07/01/1966 | DELAWARE LIFE INSURANCE COMPANY | DE | YRT/I | OL | 198,368,136 | 4,744,952 | 2,362,002 | 788,173 | | |
| 79065 | 04-2461439 | 06/25/2001 | DELAWARE LIFE INSURANCE COMPANY | DE | YRT/I | OL | 1,356,676 | 3,320 | (10,273) | 2,063 | | |
| 62928 | 42-0868851 | 06/01/1982 | EMC NATIONAL LIFE COMPANY | IA | CO/I | DIS | | 20,946 | | (1,290) | | |
| 62928 | 42-0868851 | 06/01/1982 | EMC NATIONAL LIFE COMPANY | IA | YRT/I | OL | 8,068,130 | 191,046 | 156,942 | 150,947 | | |
| 62928 | 42-0868851 | 09/22/1999 | EMC NATIONAL LIFE COMPANY | IA | CO/I | ADB | 16,310,723 | 54,667 | 19,787 | 4,702 | | |
| 71228 | 06-1326202 | 04/01/1996 | EMPIRE FIDELITY INVESTMENTS LIFE INSURANCE COMPANY | NY | CO/I | DIS | | 1,369 | | 38 | | |
| 71228 | 06-1326202 | 04/01/1996 | EMPIRE FIDELITY INVESTMENTS LIFE INSURANCE COMPANY | NY | CO/I | OL | 176,917,359 | 2,769,837 | 214,545 | 201,113 | | |
| 68276 | 48-1024691 | 01/01/1990 | EMPLOYERS REASSURANCE CORPORATION | KS | CO/I | OL | 477,624 | 10,788 | 3,066 | 4,390 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 68276 | 48-1024691 | 01/01/1990 | EMPLOYERS REASSURANCE CORPORATION | KS | YRT/I | OL | | | 4,720 | | | |
| 70769 | 25-1186315 | 01/01/1967 | ERIE FAMILY LIFE INSURANCE COMPANY | PA | CO/I | DIS | | 46 | | | | |
| 70769 | 25-1186315 | 05/01/1987 | ERIE FAMILY LIFE INSURANCE COMPANY | PA | YRT/I | OL | 2,360,528 | 32,791 | 91,726 | 22,507 | | |
| 63053 | 91-0550883 | 03/01/1981 | FAMILY LIFE INSURANCE COMPANY | TX | CO/I | DIS | | 86 | | | | |
| 63053 | 91-0550883 | 01/01/1987 | FAMILY LIFE INSURANCE COMPANY | TX | YRT/I | OL | 3,527,443 | 80,681 | 155,527 | 40,970 | | |
| 63053 | 91-0550883 | 09/01/1990 | FAMILY LIFE INSURANCE COMPANY | TX | YRT/I | ADB | | | (43) | | | |
| 63088 | 42-0623913 | 08/21/1984 | FARM BUREAU LIFE INSURANCE COMPANY | IA | CO/I | DIS | | | (20) | | | |
| 63088 | 42-0623913 | 03/14/1996 | FARM BUREAU LIFE INSURANCE COMPANY | IA | CO/I | OL | 7,400,057 | 73,712 | 68,538 | 27,330 | | |
| 63088 | 42-0623913 | 03/14/1996 | FARM BUREAU LIFE INSURANCE COMPANY | IA | YRT/I | OL | 43,421 | 2,560 | 88,366 | 1,498 | | |
| 63088 | 42-0623913 | 03/01/1999 | FARM BUREAU LIFE INSURANCE COMPANY | IA | YRT/I | OL | 48,292,792 | 107,587 | 293,102 | 335,804 | | |
| 63177 | 91-0335750 | 08/01/1973 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | CO/I | DIS | | 137,672 | 8,040 | 2,251 | | |
| 63177 | 91-0335750 | 08/01/1973 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | YRT/I | ADB | | 22,839 | 8,700 | 3,883 | | |
| 63177 | 91-0335750 | 08/01/1973 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | YRT/I | OL | 442,482,814 | 2,334,386 | 3,888,831 | 1,903,720 | | |
| 63177 | 91-0335750 | 03/01/1995 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | CO/I | ADB | 34,430,369 | 110,781 | 127,786 | 28,567 | | |
| 63177 | 91-0335750 | 07/01/1999 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | CO/I | OL | 14,716,970,127 | 114,130,516 | 46,995,449 | 15,026,899 | | |
| 63258 | 41-6022443 | 10/31/1985 | FEDERATED LIFE INSURANCE COMPANY | MN | YRT/I | OL | 80,259 | 60 | 4,336 | 1,502 | | |
| 63258 | 41-6022443 | 06/01/1997 | FEDERATED LIFE INSURANCE COMPANY | MN | YRT/I | OL | 102,226,598 | 75,986 | 637,592 | 338,495 | | |
| 63274 | 52-6033321 | 01/07/1961 | FIDELITY & GUARANTY LIFE INSURANCE COMPANY | IA | YRT/I | OL | 412,986 | 771 | 38,800 | 5,908 | | |
| 93696 | 23-2164784 | 01/01/1988 | FIDELITY INVESTMENTS LIFE INSURANCE COMPANY | UT | YRT/I | OL | 1,266,319 | 30,107 | 12,988 | 15,146 | | |
| 93696 | 23-2164784 | 04/01/1996 | FIDELITY INVESTMENTS LIFE INSURANCE COMPANY | UT | CO/I | DIS | | 32,653 | 3,803 | 893 | | |
| 93696 | 23-2164784 | 04/01/1996 | FIDELITY INVESTMENTS LIFE INSURANCE COMPANY | UT | CO/I | OL | 1,819,950,537 | 29,855,407 | 2,659,300 | 2,186,234 | | |
| 63290 | 36-1068685 | 06/07/1982 | FIDELITY LIFE ASSOCIATION, A LEGAL RESERVE LIFE INSURANCE COMPANY | IL | YRT/I | OL | | | (327,015) | 116,270 | | |
| 63290 | 36-1068685 | 06/12/1990 | FIDELITY LIFE ASSOCIATION, A LEGAL RESERVE LIFE INSURANCE COMPANY | IL | CO/I | OL | 68,333,632 | 3,509,877 | 132,840 | 106,632 | | |
| 63290 | 36-1068685 | 06/12/1990 | FIDELITY LIFE ASSOCIATION, A LEGAL RESERVE LIFE INSURANCE COMPANY | IL | YRT/I | OL | 701,862 | 7,123 | 32,687 | 13,451 | | |
| 63290 | 36-1068685 | 01/01/1992 | FIDELITY LIFE ASSOCIATION, A LEGAL RESERVE LIFE INSURANCE COMPANY | IL | CO/I | OL | 1,138,778 | 145,721 | (372,619) | 28,422 | | |
| 69140 | 04-1867050 | 08/01/1992 | FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO. | MA | CO/I | OL | 1,204,875 | 13,640 | 16,180 | 6,343 | | |
| 69140 | 04-1867050 | 01/01/2001 | FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO. | MA | CO/I | DIS | | 111,420 | (4,330) | 2,511 | | |
| 69140 | 04-1867050 | 01/01/2001 | FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO. | MA | CO/I | OL | 598,575,442 | 6,878,024 | 2,874,602 | 1,702,380 | | |
| 69140 | 04-1867050 | 12/01/2001 | FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO. | MA | YRT/I | OL | 89,311,913 | 1,431,973 | 860,400 | 1,523,033 | | |
| 69140 | 04-1867050 | 04/01/2015 | FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO. | MA | YRT/I | OL | 846,920,474 | 1,145,940 | 10,744,379 | 4,293,392 | | |
| 76031 | 59-2876465 | 10/01/1994 | FLORIDA COMBINED LIFE INSURANCE COMPANY | FL | YRT/G | OL | | 62,469 | | | | |
| 63495 | 13-1968606 | 01/01/1977 | FORESTERS LIFE INSURANCE AND ANNUITY COMPANY | NY | CO/I | ADB | | 101 | 75 | 9 | | |
| 63495 | 13-1968606 | 04/01/1990 | FORESTERS LIFE INSURANCE AND ANNUITY COMPANY | NY | YRT/I | ADB | | 1,159 | 3,194 | 113 | | |
| 63495 | 13-1968606 | 04/01/1990 | FORESTERS LIFE INSURANCE AND ANNUITY COMPANY | NY | YRT/I | OL | 165,199,473 | 3,881,809 | 1,616,992 | 1,814,282 | | |
| 63495 | 13-1968606 | 01/01/1999 | FORESTERS LIFE INSURANCE AND ANNUITY COMPANY | NY | CO/I | DIS | | 1,001 | 62,239 | 20 | | |
| 63495 | 13-1968606 | 01/01/1999 | FORESTERS LIFE INSURANCE AND ANNUITY COMPANY | NY | CO/I | OL | 735,652,055 | 3,840,774 | 957,939 | 547,658 | | |
| 65536 | 54-0283385 | 11/01/1983 | GENWORTH LIFE AND ANNUITY INSURANCE COMPANY | VA | YRT/I | ADB | | 586 | 279 | 138 | | |
| 65536 | 54-0283385 | 02/01/1994 | GENWORTH LIFE AND ANNUITY INSURANCE COMPANY | VA | CO/I | DIS | | 81,966 | 1,090 | 86,549 | | |

# SCHEDULE S - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NAIC Company Code | ID Number | Effective Date | Name of Reinsured | Domiciliary Jurisdiction | Type of Reinsurance Assumed | Type of Business Assumed | Amount of In Force at End of Year | Reserve | Premiums | Reinsurance Payable on Paid and Unpaid Losses | Modified Coinsurance Reserve | Funds Withheld under Coinsurance |
| 65536 | 54-0283385 | 02/01/1994 | GENWORTH LIFE AND ANNUITY INSURANCE COMPANY | VA | YRT/I | OL | 231,219,052 | 2,886,033 | 3,141,379 | 4,972,862 | | |
| 70025 | 91-6027719 | 11/01/1997 | GENWORTH LIFE INSURANCE COMPANY | DE | CO/I | DIS | | 8,129 | 846 | 235 | | |
| 70025 | 91-6027719 | 11/01/1997 | GENWORTH LIFE INSURANCE COMPANY | DE | CO/I | OL | 8,823,708 | 70,015 | 36,170 | 37,360 | | |
| 70025 | 91-6027719 | 11/01/1997 | GENWORTH LIFE INSURANCE COMPANY | DE | YRT/I | OL | 162,836,530 | 1,198,720 | 962,871 | 529,846 | | |
| 72990 | 22-2882416 | 01/01/1986 | GENWORTH LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 6,499,948 | 66,596 | 73,004 | 50,320 | | |
| 72990 | 22-2882416 | 11/05/1994 | GENWORTH LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | DIS | | 59,679 | 8,360 | 1,298 | | |
| 72990 | 22-2882416 | 11/05/1994 | GENWORTH LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 58,676,193 | 454,035 | 363,562 | 390,550 | | |
| 72990 | 22-2882416 | 11/05/1994 | GENWORTH LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 3,329,532 | 49,351 | 42,669 | 28,034 | | |
| 91472 | 63-0782739 | 10/01/1981 | GLOBE LIFE AND ACCIDENT INSURANCE COMPANY | NE | YRT/I | ADB | | 53 | 17 | 5 | | |
| 91472 | 63-0782739 | 01/01/1985 | GLOBE LIFE AND ACCIDENT INSURANCE COMPANY | NE | YRT/I | OL | 441,000 | 9,827 | 14,683 | 2,417 | | |
| 63967 | 74-0651020 | 11/01/1986 | GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY | TX | YRT/I | OL | 46,571,052 | 1,009,528 | 828,404 | 522,548 | | |
| 63967 | 74-0651020 | 06/01/1995 | GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY | TX | CO/I | OL | 2,554,121 | 32,095 | 24,719 | 6,298 | | |
| 63967 | 74-0651020 | 07/01/1998 | GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY | TX | YRT/I | ADB | | | 476 | | | |
| 63967 | 74-0651020 | 08/01/1998 | GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY | TX | CO/I | ADB | 6,303,831 | 20,936 | 7,906 | 1,821 | | |
| 63967 | 74-0651020 | 12/03/2001 | GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY | TX | CO/I | DIS | | | (1,645) | | | |
| 63967 | 74-0651020 | 12/03/2001 | GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY | TX | CO/I | OL | 9,540,833 | 141,378 | 23,866 | 45,101 | | |
| 71218 | 31-0739286 | 01/01/1984 | GRANGE LIFE INSURANCE COMPANY | OH | YRT/I | ADB | | | (58) | | | |
| 71218 | 31-0739286 | 04/01/1984 | GRANGE LIFE INSURANCE COMPANY | OH | CO/I | DIS | | 691 | 427 | 13 | | |
| 71218 | 31-0739286 | 04/01/1984 | GRANGE LIFE INSURANCE COMPANY | OH | CO/I | OL | 1,018,000 | 6,324 | 10,039 | 1,770 | | |
| 71218 | 31-0739286 | 08/01/2000 | GRANGE LIFE INSURANCE COMPANY | OH | CO/I | OL | 376,109,628 | 2,358,211 | 1,144,402 | 847,679 | | |
| 71218 | 31-0739286 | 08/01/2000 | GRANGE LIFE INSURANCE COMPANY | OH | YRT/I | OL | 2,484,013 | 20,294 | 41,513 | 115 | | |
| 90212 | 74-2058261 | 10/01/1998 | GREAT SOUTHERN LIFE INSURANCE COMPANY | TX | CO/I | OL | 636,486 | 16,664 | 20,604 | 19,548 | | |
| 90212 | 74-2058261 | 10/01/1998 | GREAT SOUTHERN LIFE INSURANCE COMPANY | TX | YRT/I | OL | 41,990,895 | 38,312 | 331,564 | 108,803 | | |
| 90212 | 74-2058261 | 03/14/2000 | GREAT SOUTHERN LIFE INSURANCE COMPANY | TX | CO/I | DIS | | 5,221 | (12,542) | 122 | | |
| 90212 | 74-2058261 | 03/14/2000 | GREAT SOUTHERN LIFE INSURANCE COMPANY | TX | CO/I | OL | 63,971,507 | 891,993 | 193,056 | 132,989 | | |
| 79359 | 13-2690792 | 03/24/2000 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK | NY | CO/I | DIS | | 31 | 5 | | | |
| 79359 | 13-2690792 | 03/24/2000 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 11,395,583 | 664,817 | 332,576 | 326,448 | | |
| 68322 | 84-0467907 | 09/01/2000 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | CO/I | DIS | | 256 | 562 | 5 | | |
| 68322 | 84-0467907 | 09/01/2000 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | YRT/I | OL | 54,275,571 | 1,480,119 | 2,317,785 | 924,674 | | |
| 64238 | 72-0201480 | 02/01/1981 | GUARANTY INCOME LIFE INSURANCE COMPANY | IA | CO/I | OL | 175,000 | 5,674 | 5,191 | 568 | | |
| 64238 | 72-0201480 | 01/01/1986 | GUARANTY INCOME LIFE INSURANCE COMPANY | IA | YRT/I | OL | 2,279,172 | 41,681 | 58,651 | 20,452 | | |
| 64246 | 13-5123390 | 01/01/1950 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA | NY | YRT/I | ADB | | 89 | 43 | 25 | | |
| 64246 | 13-5123390 | 03/01/1993 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA | NY | MCO/I | OL | 443,662,827 | | 1,967,170 | 714,609 | 2,045,687 | |
| 64246 | 13-5123390 | 08/01/1995 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA | NY | CO/I | DIS | | 1,861,632 | 30,201 | 31,402 | | |
| 64246 | 13-5123390 | 06/15/1996 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA | NY | YRT/I | OL | 238,775,440 | 3,839,654 | 3,752,061 | 1,477,288 | | |
| 92711 | 35-1817054 | 10/01/1984 | HCC LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 116 | 106 | | | |
| 92711 | 35-1817054 | 10/01/1984 | HCC LIFE INSURANCE COMPANY | IN | YRT/I | OL | 708,151 | 10,900 | 17,264 | 2,751 | | |
| 92711 | 35-1817054 | 05/01/1991 | HCC LIFE INSURANCE COMPANY | IN | YRT/G | OL | | 84,780 | | | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | 172,997 | | | | |
| 93440 | 06-1041332 | 01/01/2000 | HM LIFE INSURANCE COMPANY | PA | YRT/G | OL | | 65,462 | | | | |
| 64513 | 37-0726637 | 07/01/1997 | HORACE MANN LIFE INSURANCE COMPANY | IL | CO/I | DIS | | 616,425 | 3,515 | 5,598 | | |
| 64513 | 37-0726637 | 07/01/1997 | HORACE MANN LIFE INSURANCE COMPANY | IL | YRT/I | ADB | | | (1,698) | | | |
| 64513 | 37-0726637 | 07/01/1997 | HORACE MANN LIFE INSURANCE COMPANY | IL | YRT/I | OL | 103,437,843 | 724,524 | 443,531 | 275,502 | | |
| 64580 | 37-0344290 | 08/01/1980 | ILLINOIS MUTUAL LIFE INSURANCE COMPANY | IL | CO/I | OL | 325,000 | 989 | 12,794 | 920 | | |
| 64580 | 37-0344290 | 04/01/1986 | ILLINOIS MUTUAL LIFE INSURANCE COMPANY | IL | YRT/I | OL | 19,390,731 | 451,127 | 178,257 | 191,880 | | |
| 64904 | 61-0574893 | 10/01/1980 | INVESTORS HERITAGE LIFE INSURANCE COMPANY | KY | CO/I | OL | 1,811,718 | 39,160 | 16,542 | 15,023 | | |
| 64904 | 61-0574893 | 12/01/1985 | INVESTORS HERITAGE LIFE INSURANCE COMPANY | KY | YRT/I | OL | 5,653,475 | 111,145 | 108,082 | 207,827 | | |
| 64904 | 61-0574893 | 01/01/2001 | INVESTORS HERITAGE LIFE INSURANCE COMPANY | KY | CO/I | OL | 12,597,336 | 205,362 | 54,749 | 15,264 | | |
| 63487 | 23-1632193 | 09/01/1982 | INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA | TX | CO/I | DIS | | | 25 | | | |
| 63487 | 23-1632193 | 09/01/1982 | INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA | TX | YRT/I | OL | 828,537 | 464 | 10,240 | 4,232 | | |
| 65056 | 38-1659835 | 07/10/1980 | JACKSON NATIONAL LIFE INSURANCE CO | MI | CO/I | ADB | | 1,287 | 73 | 210 | | |
| 65056 | 38-1659835 | 07/10/1980 | JACKSON NATIONAL LIFE INSURANCE CO | MI | YRT/I | ADB | | 2,692 | 455 | 389 | | |
| 65056 | 38-1659835 | 06/02/1994 | JACKSON NATIONAL LIFE INSURANCE CO | MI | CO/I | OL | 15,875,351 | 98,475 | 53,034 | 50,627 | | |
| 65056 | 38-1659835 | 03/01/1999 | JACKSON NATIONAL LIFE INSURANCE CO | MI | CO/I | DIS | | 385,898 | 8,665 | 5,399 | | |
| 65056 | 38-1659835 | 03/01/1999 | JACKSON NATIONAL LIFE INSURANCE CO | MI | YRT/I | OL | 415,467,991 | 8,305,574 | 6,371,494 | 2,955,724 | | |
| 65056 | 38-1659835 | 10/01/1999 | JACKSON NATIONAL LIFE INSURANCE CO | MI | CO/I | OL | 2,430,781,643 | 126,292,909 | 5,791,101 | 1,249,780 | | |
| 65056 | 38-1659835 | 01/01/1977 | JACKSON NATIONAL LIFE INSURANCE CO | MI | CO/G | OL | 148,995,310 | 296,404 | 1,439,822 | 217,810 | | |
| 93610 | 13-3072894 | 11/01/1998 | JOHN HANCOCK LIFE & HEALTH INSURANCE COMPANY | MA | CO/I | DIS | | 29,044 | 2,449 | 795 | | |
| 93610 | 13-3072894 | 11/01/1998 | JOHN HANCOCK LIFE & HEALTH INSURANCE COMPANY | MA | CO/I | OL | 257,762,818 | 3,393,333 | 948,589 | 335,400 | | |
| 86375 | 13-3646501 | 01/01/2010 | JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | ADB | | 1,975 | (186) | 303 | | |
| 86375 | 13-3646501 | 01/01/2010 | JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | DIS | | 738,189 | 11,096 | 14,022 | | |
| 86375 | 13-3646501 | 01/01/2010 | JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 52,496,167 | 293,855 | 366,770 | 139,243 | | |
| 86375 | 13-3646501 | 01/01/2010 | JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 270,545,063 | 3,688,920 | 189,510 | 526,605 | | |
| 86375 | 13-3646501 | 01/01/2010 | JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | ADB | | 1,823 | 439 | 250 | | |
| 86375 | 13-3646501 | 01/01/2010 | JOHN HANCOCK LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 109,326,352 | 719,349 | 874,116 | 442,328 | | |
| 65838 | 01-0233346 | 01/01/1943 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | MCO/I | OL | | | (2,435) | | | |
| 65838 | 01-0233346 | 04/01/1961 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | COMB/I | DIS | | 22,016 | | 8,967 | | |
| 65838 | 01-0233346 | 02/01/1995 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | CO/I | ADB | | 4,045 | 1,264 | 613 | | |
| 65838 | 01-0233346 | 01/01/1998 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | CO/I | OL | 1,294,214,221 | 9,618,318 | 5,764,998 | 6,604,130 | | |
| 65838 | 01-0233346 | 01/01/1999 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | YRT/I | ADB | | 925 | 206 | 139 | | |
| 65838 | 01-0233346 | 01/22/2002 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | CO/I | DIS | | 1,627,851 | 62,679 | 41,173 | | |
| 65838 | 01-0233346 | 01/22/2002 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | CO/I | OL | 1,458,932,594 | 25,251,530 | 1,370,762 | 3,377,517 | | |
| 65838 | 01-0233346 | 01/01/2010 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | YRT/I | OL | 3,179,544,749 | 19,918,875 | 51,876,128 | 48,362,307 | | |
| 65129 | 44-0308260 | 04/01/1999 | KANSAS CITY LIFE INSURANCE COMPANY | MO | CO/I | DIS | | 152,274 | 4,261 | 2,605 | | |
| 65129 | 44-0308260 | 04/01/1999 | KANSAS CITY LIFE INSURANCE COMPANY | MO | CO/I | OL | 255,336,510 | 3,131,228 | 487,910 | 494,740 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 65129 | 44-0308260 | 04/01/1999 | KANSAS CITY LIFE INSURANCE COMPANY | MO | YRT/I | OL | 4,238,315 | 47,979 | 39,233 | 27,537 | | |
| 65129 | 44-0308260 | 01/15/2001 | KANSAS CITY LIFE INSURANCE COMPANY | MO | YRT/I | OL | 58,252,828 | 551,516 | 628,226 | (39,125) | | |
| 65242 | 35-0457540 | 12/19/1990 | LAFAYETTE LIFE INSURANCE COMPANY | OH | YRT/I | OL | 61,572,917 | 724,262 | (30,499) | 138,281 | | |
| 65242 | 35-0457540 | 02/01/1995 | LAFAYETTE LIFE INSURANCE COMPANY | OH | CO/I | OL | 2,601,559 | 30,859 | 20,229 | 10,456 | | |
| 65242 | 35-0457540 | 01/01/2000 | LAFAYETTE LIFE INSURANCE COMPANY | OH | CO/I | DIS | | 1,334,021 | 26,592 | 3,204 | | |
| 65242 | 35-0457540 | 01/01/2000 | LAFAYETTE LIFE INSURANCE COMPANY | OH | CO/I | OL | 177,090,933 | 1,768,770 | 853,304 | 461,770 | | |
| 65331 | 63-0124600 | 04/01/1984 | LIBERTY NATIONAL LIFE INSURANCE COMPANY | NE | CO/I | DIS | | 16,310 | 7,506 | 15,331 | | |
| 65331 | 63-0124600 | 04/01/1984 | LIBERTY NATIONAL LIFE INSURANCE COMPANY | NE | YRT/I | OL | 42,168,449 | 196,835 | 376,784 | 58,150 | | |
| 65331 | 63-0124600 | 09/01/1989 | LIBERTY NATIONAL LIFE INSURANCE COMPANY | NE | CO/I | OL | 13,273,000 | 8,055,789 | 61,067 | 152,919 | | |
| 65412 | 63-0321291 | 07/07/1971 | LIFE INSURANCE COMPANY OF ALABAMA | AL | YRT/I | ADB | | 1,834 | 9,401 | 166 | | |
| 65412 | 63-0321291 | 07/07/1971 | LIFE INSURANCE COMPANY OF ALABAMA | AL | YRT/I | OL | 1,187,603 | 3,905 | 10,951 | 1,166 | | |
| 65412 | 63-0321291 | 01/01/1982 | LIFE INSURANCE COMPANY OF ALABAMA | AL | CO/I | DIS | | 16,092 | | 962 | | |
| 65412 | 63-0321291 | 01/01/1982 | LIFE INSURANCE COMPANY OF ALABAMA | AL | CO/I | OL | 311,000 | 138,703 | 16,544 | 5,296 | | |
| 65528 | 75-0953004 | 01/01/1999 | LIFE INSURANCE COMPANY OF THE SOUTHWEST | TX | CO/I | OL | 156,627,158 | 3,134,115 | 473,420 | 483,449 | | |
| 65528 | 75-0953004 | 01/01/1999 | LIFE INSURANCE COMPANY OF THE SOUTHWEST | TX | YRT/I | OL | 4,021,996 | 78,061 | 77,458 | 32,954 | | |
| 97691 | 58-1458103 | 10/15/1996 | LIFE OF THE SOUTH INSURANCE COMPANY | GA | CO/I | OL | 87,482 | 1,031 | 1,020 | 172 | | |
| 97985 | 93-6030398 | 01/01/1993 | LIFEMAP ASSURANCE COMPANY | OR | YRT/G | OL | | 66,562 | | | | |
| 65595 | 47-0221457 | 05/01/1995 | LINCOLN BENEFIT LIFE COMPANY | NE | CO/I | OL | 314,371,317 | 3,919,857 | 3,771,996 | 1,513,568 | | |
| 65595 | 47-0221457 | 05/01/1999 | LINCOLN BENEFIT LIFE COMPANY | NE | YRT/I | OL | 15,230,696 | 114,547 | 136,498 | 63,510 | | |
| 65595 | 47-0221457 | 03/01/2001 | LINCOLN BENEFIT LIFE COMPANY | NE | CO/I | OL | 13,916,638 | 172,129 | 148,265 | 32,217 | | |
| 69833 | 75-2547834 | 04/17/1967 | LINCOLN MEMORIAL LIFE INSURANCE COMPANY | TX | YRT/I | OL | 21,590 | 2,073 | 1,591 | 312 | | |
| 69833 | 75-2547834 | 12/01/1980 | LINCOLN MEMORIAL LIFE INSURANCE COMPANY | TX | CO/I | OL | 250,000 | 1,516 | 6,863 | 992 | | |
| 60232 | 52-0795747 | 08/01/2001 | LOMBARD INTERNATIONAL LIFE ASSURANCE COMPANY | PA | YRT/I | OL | 124,365,688 | 1,850,593 | 990,180 | 676,385 | | |
| 60232 | 52-0795747 | 10/31/1999 | LOMBARD INTERNATIONAL LIFE ASSURANCE COMPANY | PA | COFW/I | FA | | 402,899 | | | | 80,000 |
| 60232 | 52-0795747 | 10/31/1999 | LOMBARD INTERNATIONAL LIFE ASSURANCE COMPANY | PA | CO/I | OL | 48,761,606 | 6,985,609 | 361,032 | 30,000 | | |
| 68446 | 75-1222043 | 12/28/1965 | LONGEVITY INSURANCE COMPANY | TX | YRT/G | OL | | 17,765 | | | | |
| 93580 | 84-0849721 | 01/01/2001 | M LIFE INSURANCE COMPANY | CO | YRT/I | OL | 1,470,395,597 | 21,940,818 | 13,445,669 | 8,429,008 | | |
| 93580 | 84-0849721 | 07/31/2002 | M LIFE INSURANCE COMPANY | CO | YRT/I | OL | 121,079,126 | | 987,632 | | 1,627,410 | |
| 61018 | 57-6037491 | 07/15/1987 | MAGNA INSURANCE COMPANY | MS | CO/G | CL | | 71 | 143 | 239 | | |
| 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 | 1,739,937 | 38,268 | 40,738 | 8,320 | | |
| 67083 | 45-0252531 | 03/01/1993 | MANHATTAN NATIONAL LIFE INSURANCE COMPANY | OH | YRT/I | OL | 621,788 | 13,989 | 26,232 | 8,124 | | |
| 61883 | 42-0884060 | 03/25/1966 | MANHATTANLIFE ASSURANCE COMPANY OF AMERICA | AR | YRT/I | ADB | | 172 | (116) | 20 | | |
| 61883 | 42-0884060 | 01/01/1986 | MANHATTANLIFE ASSURANCE COMPANY OF AMERICA | AR | CO/I | DIS | | 8,458 | (1,467) | 103 | | |
| 61883 | 42-0884060 | 01/01/1986 | MANHATTANLIFE ASSURANCE COMPANY OF AMERICA | AR | YRT/I | OL | 381,172 | 9,449 | 8,844 | 3,554 | | |
| 61883 | 42-0884060 | 08/07/1989 | MANHATTANLIFE ASSURANCE COMPANY OF AMERICA | AR | CO/I | OL | 10,184,542 | 89,903 | 47,110 | 14,428 | | |
| 65935 | 04-1590850 | 09/02/1975 | MASSACHUSETTS MUTUAL LIFE INS COMPANY | MA | MCO/I | OL | 14,595,755 | | 284,406 | 268,963 | 7,572,412 | |
| 65935 | 04-1590850 | 05/05/1996 | MASSACHUSETTS MUTUAL LIFE INS COMPANY | MA | CO/I | DIS | | 24 | | | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 65935 | 04-1590850 | 09/01/2001 | MASSACHUSETTS MUTUAL LIFE INS COMPANY | MA | YRT/I | OL | 1,274,478,903 | 17,272,634 | 11,787,745 | 6,031,188 | | |
| 65978 | 13-5581829 | 04/01/1991 | METROPOLITAN LIFE INSURANCE COMPANY | NY | CO/I | DIS | | | 28 | | | |
| 65978 | 13-5581829 | 07/01/1998 | METROPOLITAN LIFE INSURANCE COMPANY | NY | YRT/I | OL | 1,953,603,995 | 29,688,339 | 25,273,143 | 10,559,742 | | |
| 65978 | 13-5581829 | 03/01/2000 | METROPOLITAN LIFE INSURANCE COMPANY | NY | CO/I | OL | 130,455,368 | 2,159,320 | 478,588 | 73,000 | | |
| 97136 | 13-3114906 | 02/01/1992 | METROPOLITAN TOWER LIFE INSURANCE COMPANY | NE | CO/I | OL | 1,450,135 | 15,540 | 30,406 | 7,760 | | |
| 97136 | 13-3114906 | 02/01/2001 | METROPOLITAN TOWER LIFE INSURANCE COMPANY | NE | CO/I | OL | 191,736,807 | 3,074,047 | 379,821 | 144,333 | | |
| 97136 | 13-3114906 | 12/01/2001 | METROPOLITAN TOWER LIFE INSURANCE COMPANY | NE | YRT/I | OL | 2,247,996 | 3,083 | 31,167 | 9,362 | | |
| 97136 | 13-3114906 | 12/01/2001 | METROPOLITAN TOWER LIFE INSURANCE COMPANY | NE | YRT/I | OL | 1,644,005,314 | 23,087,710 | 25,417,615 | 8,840,075 | | |
| 97136 | 13-3114906 | 01/01/1983 | METROPOLITAN TOWER LIFE INSURANCE COMPANY | NE | OTH/I | OL | 3,411,106 | 29,945 | 120,224 | | | |
| 66044 | 46-0164570 | 10/28/1983 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | CO/I | OL | 97,768 | 2,190 | 5,576 | 1,539 | | |
| 66044 | 46-0164570 | 11/14/1996 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | YRT/I | ADB | | 13,837 | 8,350 | 3,707 | | |
| 66044 | 46-0164570 | 08/01/1997 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | CO/I | OL | 579,284,628 | 8,615,678 | 1,299,553 | (582,107) | | |
| 66044 | 46-0164570 | 01/08/2001 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | CO/I | DIS | | 490,285 | 49,993 | 8,823 | | |
| 66044 | 46-0164570 | 01/08/2001 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | YRT/I | OL | 961,310,142 | 6,532,503 | 7,761,730 | 3,960,124 | | |
| 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 | 10,584,338 | 256,157 | 418,327 | 378,752 | | |
| 66168 | 41-0417830 | 02/01/1988 | MINNESOTA LIFE INSURANCE COMPANY | MN | YRT/I | OL | 8,264,838 | 158,161 | (88,685) | 71,747 | | |
| 70416 | 43-0581430 | 07/24/1995 | MML BAY STATE LIFE INSURANCE COMPANY | CT | YRT/I | OL | 343,392,252 | 2,850,952 | 1,865,184 | 1,009,898 | | |
| 57541 | 36-1493430 | 10/01/1988 | MODERN WOODMEN OF AMERICA | IL | CO/I | DIS | | 142,813 | 864 | 3,660 | | |
| 57541 | 36-1493430 | 10/01/1988 | MODERN WOODMEN OF AMERICA | IL | YRT/I | OL | 10,705,726 | 3,659 | 110,797 | 54,810 | | |
| 66265 | 04-1630650 | 04/01/1986 | MONARCH LIFE INSURANCE COMPANY | MA | YRT/I | OL | 3,369,917 | 11,291 | 124,215 | 111,636 | | |
| 66370 | 13-1632487 | 09/24/1964 | MONY LIFE INSURANCE COMPANY | NY | MCO/I | OL | 2,708,307 | | 33,899 | 102,882 | 1,459,167 | |
| 66370 | 13-1632487 | 01/01/1983 | MONY LIFE INSURANCE COMPANY | NY | YRT/I | OL | 23,068,750 | 872,459 | 1,328,097 | 448,262 | | |
| 66370 | 13-1632487 | 07/31/2000 | MONY LIFE INSURANCE COMPANY | NY | CO/I | OL | 484,334,261 | 9,818,600 | 457,228 | 184,641 | | |
| 66370 | 13-1632487 | 07/31/2000 | MONY LIFE INSURANCE COMPANY | NY | YRT/I | OL | 25,656,344 | 482,324 | 246,244 | 228,858 | | |
| 78077 | 86-0222062 | 07/31/2000 | MONY LIFE INSURANCE COMPANY OF AMERICA | AZ | YRT/I | OL | 138,005,211 | 952,243 | 791,109 | 634,908 | | |
| 66346 | 58-0828824 | 11/03/1988 | MUNICH AMERICAN REASSURANCE COMPANY | GA | YRT/I | OL | | | (8,566) | | | |
| 66427 | 36-1516780 | 12/17/1992 | MUTUAL TRUST LIFE INSURANCE COMPANY, A PAN-AMERICAN LIFE INS. GROUP STOCK CO. | IL | CO/I | DIS | | 327,542 | 6,516 | 5,347 | | |
| 66427 | 36-1516780 | 12/17/1992 | MUTUAL TRUST LIFE INSURANCE COMPANY, A PAN-AMERICAN LIFE INS. GROUP STOCK CO. | IL | YRT/I | OL | 18,241,902 | 282,465 | 245,709 | 110,417 | | |
| 67814 | 06-0493340 | 02/23/1970 | NASSAU LIFE INSURANCE COMPANY | NY | YRT/I | OL | 1,911,271 | 32,049 | 44,311 | 10,442 | | |
| 67814 | 06-0493340 | 01/01/1995 | NASSAU RE | NY | YRT/I | FA | | 5,036,003 | | | | |
| 61409 | 23-1618791 | 01/01/1976 | NATIONAL BENEFIT LIFE INSURANCE COMPANY | NY | CO/I | OA | | 7,081,590 | | | | |
| 61409 | 23-1618791 | 10/01/1976 | NATIONAL BENEFIT LIFE INSURANCE COMPANY | NY | MCO/I | OL | 416,135 | | 13,236 | 14,072 | 161,255 | |
| 61409 | 23-1618791 | 05/01/1982 | NATIONAL BENEFIT LIFE INSURANCE COMPANY | NY | COMB/I | DIS | | 16,117 | | 49,639 | | |
| 61409 | 23-1618791 | 05/01/1982 | NATIONAL BENEFIT LIFE INSURANCE COMPANY | NY | COMB/I | OL | 3,034,422 | 4 | (12,124) | 16,698 | 208,071 | |
| 61409 | 23-1618791 | 10/01/1985 | NATIONAL BENEFIT LIFE INSURANCE COMPANY | NY | YRT/I | OL | 467,610 | 11,113 | 15,105 | (5,292) | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 61409 | 23-1618791 | 03/31/1980 | NATIONAL BENEFIT LIFE INSURANCE COMPANY | NY | OTH/I | OL | 1,426,705 | | 76,669 | | | |
| 61409 | 23-1618791 | 09/30/1979 | NATIONAL BENEFIT LIFE INSURANCE COMPANY | NY | OTH/I | OL | 1,056,818 | | 56,792 | | | |
| 66532 | 75-0708826 | 06/01/1988 | NATIONAL FARM LIFE INSURANCE COMPANY | TX | CO/I | DIS | | 8,414 | (4,058) | 84 | | |
| 66532 | 75-0708826 | 06/01/1988 | NATIONAL FARM LIFE INSURANCE COMPANY | TX | CO/I | OL | 12,238,907 | 269,177 | 98,711 | 58,517 | | |
| 66532 | 75-0708826 | 06/01/1988 | NATIONAL FARM LIFE INSURANCE COMPANY | TX | YRT/I | OL | 10,548,022 | 250,777 | 134,573 | 126,124 | | |
| 66540 | 84-6024157 | 05/01/1981 | NATIONAL FARMERS UNION LIFE INSURANCE COMPANY | TX | YRT/I | OL | 99,148 | 1,945 | (4,004) | 801 | | |
| 66540 | 84-6024157 | 02/01/1988 | NATIONAL FARMERS UNION LIFE INSURANCE COMPANY | TX | CO/I | OL | 49,570 | 397 | (78,429) | 106 | | |
| 66583 | 39-0493780 | 12/01/1988 | NATIONAL GUARDIAN LIFE INSURANCE COMPANY | WI | CO/I | OL | 1,420,333 | 31,237 | 22,124 | 12,029 | | |
| 66583 | 39-0493780 | 12/01/1988 | NATIONAL GUARDIAN LIFE INSURANCE COMPANY | WI | YRT/I | ADB | | 29 | 36 | | | |
| 66583 | 39-0493780 | 10/01/1989 | NATIONAL GUARDIAN LIFE INSURANCE COMPANY | WI | CO/I | DIS | | 360,174 | 109 | 4,250 | | |
| 66583 | 39-0493780 | 10/01/1989 | NATIONAL GUARDIAN LIFE INSURANCE COMPANY | WI | YRT/I | OL | 9,616,200 | 212,041 | 189,613 | 138,320 | | |
| 66680 | 03-0144090 | 10/01/1964 | NATIONAL LIFE INSURANCE COMPANY | VT | MCO/I | OL | | | (104,645) | | | |
| 66680 | 03-0144090 | 04/01/1983 | NATIONAL LIFE INSURANCE COMPANY | VT | COMB/I | DIS | | 6,258 | | 102 | | |
| 66680 | 03-0144090 | 04/01/1983 | NATIONAL LIFE INSURANCE COMPANY | VT | COMB/I | OL | 3,404,581 | | 52,158 | 179,751 | 1,697,947 | |
| 66680 | 03-0144090 | 04/01/1983 | NATIONAL LIFE INSURANCE COMPANY | VT | YRT/I | OL | | | (497,552) | | | |
| 66680 | 03-0144090 | 10/01/1994 | NATIONAL LIFE INSURANCE COMPANY | VT | YRT/I | OL | 284,338,223 | 6,072,103 | 5,004,904 | 2,577,622 | | |
| 66680 | 03-0144090 | 09/01/1996 | NATIONAL LIFE INSURANCE COMPANY | VT | CO/I | OL | 477,827,862 | 6,260,357 | 771,698 | 924,584 | | |
| 56073 | 39-0494090 | 02/25/1985 | NATIONAL MUTUAL BENEFIT | WI | CO/I | DIS | | 5,841 | 194 | 96 | | |
| 56073 | 39-0494090 | 02/25/1985 | NATIONAL MUTUAL BENEFIT | WI | YRT/I | ADB | | | 164 | | | |
| 56073 | 39-0494090 | 02/25/1985 | NATIONAL MUTUAL BENEFIT | WI | YRT/I | OL | 18,062,733 | 423,459 | 295,753 | 212,185 | | |
| 56073 | 39-0494090 | 07/01/1988 | NATIONAL MUTUAL BENEFIT | WI | CO/I | OL | | | (4,174) | | | |
| 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 | 190,444,894 | 682,684 | 2,343,307 | 1,144,680 | | |
| 66869 | 31-4156830 | 03/01/1968 | NATIONWIDE LIFE INSURANCE COMPANY | OH | MCO/I | OL | 3,956,115 | | 69,478 | 239,190 | 2,614,534 | |
| 66869 | 31-4156830 | 01/01/1982 | NATIONWIDE LIFE INSURANCE COMPANY | OH | CO/G | OA | | 31,273,365 | 71,856 | | | |
| 66869 | 31-4156830 | 04/01/1988 | NATIONWIDE LIFE INSURANCE COMPANY | OH | CO/I | OL | 1,986,773 | 9,583 | 23,976 | 6,276 | | |
| 66869 | 31-4156830 | 11/01/1994 | NATIONWIDE LIFE INSURANCE COMPANY | OH | CO/I | DIS | | 246,869 | 10,027 | 118 | | |
| 66869 | 31-4156830 | 11/01/1994 | NATIONWIDE LIFE INSURANCE COMPANY | OH | YRT/I | OL | 4,408,747,011 | 12,807,603 | 24,548,945 | 10,173,485 | | |
| 91626 | 04-2708937 | 03/01/2000 | NEW ENGLAND LIFE INSURANCE COMPANY | MA | CO/I | OL | 10,006,543 | 335,053 | 41,157 | 15,260 | | |
| 91626 | 04-2708937 | 03/01/2001 | NEW ENGLAND LIFE INSURANCE COMPANY | MA | YRT/I | OL | | | 58,113 | | | |
| 91626 | 04-2708937 | 03/01/2001 | NEW ENGLAND LIFE INSURANCE COMPANY | MA | YRT/I | OL | 291,625,553 | 2,294,408 | 1,485,365 | 647,476 | | |
| 91596 | 13-3044743 | 01/01/2001 | NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION | DE | YRT/I | OL | 1,616,592,966 | 8,331,122 | 21,237,048 | 6,098,913 | | |
| 66915 | 13-5582869 | 07/01/1954 | NEW YORK LIFE INSURANCE COMPANY | NY | CO/I | ADB | | 694 | 9 | 87 | | |
| 66915 | 13-5582869 | 01/01/1977 | NEW YORK LIFE INSURANCE COMPANY | NY | YRT/I | OL | 38,699,599 | 1,375,774 | 1,563,971 | 611,960 | | |
| 66915 | 13-5582869 | 01/22/1980 | NEW YORK LIFE INSURANCE COMPANY | NY | CO/I | OL | 1,097,474 | 797,987 | (82,669) | 44,289 | | |
| 66915 | 13-5582869 | 07/01/1995 | NEW YORK LIFE INSURANCE COMPANY | NY | MCO/I | OL | 212,714,763 | | 2,462,976 | | 121,873,442 | |
| 66974 | 36-2428931 | 04/01/1982 | NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE | IA | YRT/I | OL | 491,473 | 8,104 | 5,280 | 3,009 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 66974 | 36-2428931 | 09/01/1990 | NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE | IA | CO/I | OL | 43,628,384 | 499,910 | 343,949 | 425,766 | | |
| 66974 | 36-2428931 | 11/28/1999 | NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE | IA | CO/I | DIS | | 189,031 | 3,088 | 2,172 | | |
| 66974 | 36-2428931 | 11/28/1999 | NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE | IA | CO/I | OL | 52,562,766 | 623,912 | 151,552 | 170,149 | | |
| 66974 | 36-2428931 | 11/28/1999 | NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE | IA | YRT/I | OL | 659,076,698 | 4,146,586 | 7,304,036 | 1,895,036 | | |
| 89206 | 31-0962495 | 04/15/1999 | OHIO NATIONAL LIFE ASSURANCE CORPORATION | OH | CO/I | OL | 29,140,343 | 506,186 | 773,349 | 722,099 | | |
| 89206 | 31-0962495 | 09/01/2000 | OHIO NATIONAL LIFE ASSURANCE CORPORATION | OH | CO/I | DIS | | 384,713 | 26,494 | 4,989 | | |
| 89206 | 31-0962495 | 09/01/2000 | OHIO NATIONAL LIFE ASSURANCE CORPORATION | OH | CO/I | OL | 659,139,308 | 10,016,366 | 991,832 | 794,893 | | |
| 89206 | 31-0962495 | 09/05/2000 | OHIO NATIONAL LIFE ASSURANCE CORPORATION | OH | YRT/I | OL | 185,275,276 | 2,412,613 | 1,992,267 | 1,022,705 | | |
| 67172 | 31-0397080 | 03/09/1998 | OHIO NATIONAL LIFE INSURANCE COMPANY | OH | CO/I | DIS | | 63,423 | 6,630 | 1,175 | | |
| 67172 | 31-0397080 | 03/09/1998 | OHIO NATIONAL LIFE INSURANCE COMPANY | OH | YRT/I | OL | 39,330,879 | 291,171 | 221,513 | 152,764 | | |
| 67261 | 36-1577440 | 01/01/2000 | OLD REPUBLIC LIFE INSURANCE COMPANY | IL | CO/I | DIS | | | 41 | | | |
| 67261 | 36-1577440 | 01/01/2000 | OLD REPUBLIC LIFE INSURANCE COMPANY | IL | CO/I | OL | 36,441,102 | 594,063 | 94,000 | 44,151 | | |
| 64343 | 99-0108050 | 06/01/1971 | PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD. | HI | YRT/I | ADB | | 39 | 18 | 5 | | |
| 64343 | 99-0108050 | 06/01/1998 | PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD. | HI | YRT/I | OL | 28,358,066 | 379,384 | 400,337 | 110,250 | | |
| 64343 | 99-0108050 | 06/01/2001 | PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD. | HI | CO/I | DIS | | 122,562 | 12,855 | 31,485 | | |
| 64343 | 99-0108050 | 06/01/2001 | PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD. | HI | CO/I | OL | 108,853,218 | 624,085 | 240,288 | 59,379 | | |
| 97268 | 95-3769814 | 08/02/1999 | PACIFIC LIFE & ANNUITY COMPANY | AZ | YRT/I | OL | 297,120 | 118 | 138 | 723 | | |
| 67466 | 95-1079000 | 07/01/1991 | PACIFIC LIFE INSURANCE COMPANY | NE | CO/I | DIS | | 423,358 | 4,496 | 6,955 | | |
| 67466 | 95-1079000 | 07/01/1991 | PACIFIC LIFE INSURANCE COMPANY | NE | YRT/I | OL | 1,420,263,796 | 3,490,263 | 18,522,401 | 9,020,727 | | |
| 67539 | 72-0281240 | 02/22/1985 | PAN-AMERICAN LIFE INSURANCE COMPANY | LA | CO/I | OL | 91,415 | 2,011 | 46,880 | 435 | | |
| 67539 | 72-0281240 | 01/01/1996 | PAN-AMERICAN LIFE INSURANCE COMPANY | LA | CO/I | OL | 10,522,374 | 124,181 | 12,194 | 17,301 | | |
| 67539 | 72-0281240 | 04/01/1999 | PAN-AMERICAN LIFE INSURANCE COMPANY | LA | YRT/I | OL | 121,703,719 | 1,944,884 | 1,179,292 | (100,078) | | |
| 60003 | 04-2350154 | 12/01/1988 | PARK AVENUE LIFE INSURANCE COMPANY | DE | CO/I | OL | 72,304 | 1,595 | 3,976 | 3,020 | | |
| 60003 | 04-2350154 | 04/01/1990 | PARK AVENUE LIFE INSURANCE COMPANY | DE | YRT/I | OL | 1,336,852 | 18,477 | 13,814 | 36,972 | | |
| 67598 | 04-1768571 | 05/16/1998 | PAUL REVERE LIFE INSURANCE COMPANY | MA | CO/I | OA | | 740,718 | 41,717 | | | |
| 67644 | 23-0952300 | 11/23/1998 | PENN MUTUAL LIFE INSURANCE COMPANY | PA | CO/I | OL | | | 9,600 | | | |
| 67644 | 23-0952300 | 11/23/1998 | PENN MUTUAL LIFE INSURANCE COMPANY | PA | CO/I | OL | 170,669,121 | 1,585,730 | (1,645,684) | 1,104,661 | | |
| 67644 | 23-0952300 | 11/01/1999 | PENN MUTUAL LIFE INSURANCE COMPANY | PA | YRT/I | OL | 442,536,339 | 1,102,747 | 5,059,548 | 1,625,315 | | |
| 93548 | 06-1045829 | 12/01/1994 | PHL VARIABLE INSURANCE COMPANY | CT | YRT/I | OL | 11,620,895 | 103,305 | 78,562 | 23,004 | | |
| 65919 | 04-1590590 | 01/01/1988 | PRIMERICA LIFE INSURANCE COMPANY | TN | CO/I | OL | 239,549,536 | 6,382,112 | 5,023,943 | 402,896 | | |
| 61271 | 42-0127290 | 04/12/1999 | PRINCIPAL LIFE INSURANCE COMPANY | IA | CO/I | DIS | | 822 | (425) | 30 | | |
| 61271 | 42-0127290 | 05/01/2001 | PRINCIPAL LIFE INSURANCE COMPANY | IA | YRT/I | OL | 511,821,427 | 5,367,680 | 3,872,237 | 3,124,903 | | |
| 88536 | 63-0761690 | 05/01/1979 | PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY | AL | CO/I | OL | 101,298 | 1,983 | 1,088 | 51 | | |
| 88536 | 63-0761690 | 09/01/2001 | PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY | AL | CO/I | DIS | | 21,409 | 1,221 | 581 | | |
| 88536 | 63-0761690 | 09/01/2001 | PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY | AL | CO/I | OL | 371,231,581 | 10,086,808 | 471,589 | 396,522 | | |
| 88536 | 63-0761690 | 09/01/2001 | PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY | AL | YRT/I | OL | 9,417,185 | 17,216 | 373,081 | 113,076 | | |
| 68136 | 63-0169720 | 01/01/1980 | PROTECTIVE LIFE INSURANCE COMPANY | TN | MCO/I | OL | 471,342 | | (119,919) | 11,821 | 37,818 | |
| 68136 | 63-0169720 | 04/01/1990 | PROTECTIVE LIFE INSURANCE COMPANY | TN | CO/I | DIS | | 23,057 | 768 | 3,957 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 68136 | 63-0169720 | 02/24/1994 | PROTECTIVE LIFE INSURANCE COMPANY | TN | CO/I | ADB | 43,237,042 | 121,933 | 53,763 | 11,105 | | |
| 68136 | 63-0169720 | 10/01/1998 | PROTECTIVE LIFE INSURANCE COMPANY | TN | CO/I | OL | 175,152,809 | 2,117,004 | 1,996,685 | 923,292 | | |
| 68136 | 63-0169720 | 01/01/2000 | PROTECTIVE LIFE INSURANCE COMPANY | TN | YRT/I | ADB | | 508 | 880 | 74 | | |
| 68136 | 63-0169720 | 11/01/2001 | PROTECTIVE LIFE INSURANCE COMPANY | TN | CO/I | OL | 6,221,484,445 | 131,079,370 | 12,295,635 | 8,279,239 | | |
| 68136 | 63-0169720 | 11/01/2001 | PROTECTIVE LIFE INSURANCE COMPANY | TN | YRT/I | OL | 26,854,734 | 32,883 | 1,353,405 | 390,043 | | |
| 68136 | 63-0169720 | 11/01/2001 | PROTECTIVE LIFE INSURANCE COMPANY | TN | YRT/I | OL | 824,318,215 | 3,966,684 | 11,436,801 | 5,423,650 | | |
| 68195 | 62-0331200 | 07/06/1935 | PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY | TN | CO/I | OL | 67,634 | 28,693 | 1,582 | 3,203 | | |
| 68195 | 62-0331200 | 07/09/1979 | PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY | TN | CO/I | DIS | | 58 | | | | |
| 68195 | 62-0331200 | 08/01/1988 | PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY | TN | YRT/I | OL | 11,491,294 | 377,524 | 448,507 | 248,400 | | |
| 79227 | 22-1944557 | 07/01/2017 | PRUCO LIFE INSURANCE COMPANY | AZ | YRT/I | OL | 2,875,084 | 5,402 | 13,982 | 14,001 | | |
| 68241 | 22-1211670 | 06/05/1964 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | YRT/I | ADB | | 110 | 41 | 16 | | |
| 68241 | 22-1211670 | 07/01/1997 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | CO/I | DIS | | 35,590 | 4,348 | 762 | | |
| 68241 | 22-1211670 | 07/01/1997 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | CO/I | OL | 20,046,883 | 183,047 | 233,724 | 81,589 | | |
| 68241 | 22-1211670 | 12/01/2000 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | CO/I | OL | 1,037,642,358 | 19,547,612 | 1,553,688 | 831,157 | | |
| 68241 | 22-1211670 | 12/01/2000 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | YRT/I | OL | 1,061,754,203 | 16,522,311 | 12,309,167 | 4,960,901 | | |
| 93629 | 06-1050034 | 01/01/1998 | PRUDENTIAL RETIREMENT INS & ANNUITY CO | CT | CO/I | VA | | 12,717 | | | | |
| 71390 | 41-6041001 | 08/22/1983 | PURITAN LIFE INSURANCE COMPANY OF AMERICA | AZ | CO/I | OL | 6,800 | 1,319 | | 63 | | |
| 67105 | 41-0451140 | 07/01/1989 | RELIASTAR LIFE INSURANCE COMPANY | MN | CO/I | OL | 173,036,819 | 1,609,917 | 1,553,273 | 427,934 | | |
| 67105 | 41-0451140 | 07/01/1996 | RELIASTAR LIFE INSURANCE COMPANY | MN | YRT/I | ADB | | 270 | 134 | 40 | | |
| 67105 | 41-0451140 | 08/15/2000 | RELIASTAR LIFE INSURANCE COMPANY | MN | CO/I | OL | 1,092,511,741 | 25,181,629 | 2,465,613 | 2,084,465 | | |
| 67105 | 41-0451140 | 11/01/2000 | RELIASTAR LIFE INSURANCE COMPANY | MN | YRT/I | OL | 799,553,913 | 14,792,884 | 8,531,200 | 6,565,627 | | |
| 61360 | 53-0242530 | 07/11/1965 | RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | ADB | | 229 | (359) | 54 | | |
| 61360 | 53-0242530 | 09/01/1988 | RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 13,233 | 97 | (4,728) | 33 | | |
| 61360 | 53-0242530 | 01/01/1990 | RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 64,951 | 121 | 202 | 110 | | |
| 61360 | 53-0242530 | 04/01/1998 | RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 259,001,180 | 3,640,374 | 462,706 | 333,041 | | |
| 61360 | 53-0242530 | 01/01/2000 | RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 47,346,814 | 640,982 | 392,155 | 231,261 | | |
| 61360 | 53-0242530 | 04/01/1987 | RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK | NY | MCO/I | OL | | | 26,045 | | | |
| 93572 | 43-1235868 | 06/01/1989 | RGA REINSURANCE COMPANY | MO | YRT/I | OL | 2,084,327 | 49,552 | 70,118 | 24,929 | | |
| 80594 | 41-0987741 | 11/01/1990 | RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK | NY | CO/I | DIS | | 4,789 | 34,134 | 79 | | |
| 80594 | 41-0987741 | 11/15/2000 | RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK | NY | YRT/I | OL | 464,146 | 1,305 | 3,898 | 646 | | |
| 80594 | 41-0987741 | 11/15/2000 | RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK | NY | YRT/I | OL | 42,229,231 | 183,686 | 296,300 | 87,509 | | |
| 80594 | 41-0987741 | 12/01/2001 | RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK | NY | CO/I | OL | 66,762,130 | 1,073,977 | 59,811 | 76,990 | | |
| 65005 | 41-0823832 | 04/01/1990 | RIVERSOURCE LIFE INSURANCE COMPANY | MN | CO/I | DIS | | 253,847 | 59,150 | 4,280 | | |
| 65005 | 41-0823832 | 01/26/1999 | RIVERSOURCE LIFE INSURANCE COMPANY | MN | YRT/I | OL | 7,013,204 | 12,893 | 52,336 | 6,166 | | |
| 65005 | 41-0823832 | 05/22/2001 | RIVERSOURCE LIFE INSURANCE COMPANY | MN | YRT/I | OL | 946,696,796 | 4,508,021 | 4,677,070 | 1,611,133 | | |
| 65005 | 41-0823832 | 09/26/2001 | RIVERSOURCE LIFE INSURANCE COMPANY | MN | CO/I | OL | 1,167,842,553 | 20,330,742 | 1,352,465 | 958,622 | | |
| 60445 | 74-1915841 | 01/01/1986 | SAGICOR LIFE INSURANCE COMPANY | TX | CO/I | DIS | | 30,358 | 688 | 4,481 | | |
| 60445 | 74-1915841 | 01/01/1986 | SAGICOR LIFE INSURANCE COMPANY | TX | CO/I | OL | 2,204,915 | 230,331 | (1,332) | 11,969 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 60445 | 74-1915841 | 08/01/1997 | SAGICOR LIFE INSURANCE COMPANY | TX | YRT/I | OL | 7,833,805 | 150,815 | 149,344 | 70,469 | | |
| 60445 | 74-1915841 | 12/07/2001 | SAGICOR LIFE INSURANCE COMPANY | TX | YRT/I | ADB | | | (259) | | | |
| 64688 | 75-6020048 | 01/01/1982 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | CO/I | OL | 138,339 | 97,577 | 1,155 | 1,314 | | |
| 64688 | 75-6020048 | 07/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | YRT/I | OL | 530,448 | 12,613 | 22,552 | 6,563 | | |
| 87572 | 23-2038295 | 01/01/1982 | SCOTTISH RE (U.S.), INC. | DE | YRT/I | OL | 5,899,856 | 139,824 | 188,160 | 73,570 | | |
| 68713 | 84-0499703 | 01/01/1992 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | CO/I | DIS | | | (105) | | | |
| 68713 | 84-0499703 | 01/01/1992 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | CO/I | OL | 5,153,487 | 126,179 | 106,493 | 40,160 | | |
| 68713 | 84-0499703 | 11/01/2001 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | YRT/I | OL | 513,105,181 | 9,497,776 | 7,952,866 | 3,314,575 | | |
| 68772 | 15-0442730 | 11/01/1994 | SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | DIS | | 150,805 | 607 | 2,467 | | |
| 68772 | 15-0442730 | 11/01/1994 | SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 26,065,287 | 862,208 | 283,624 | 345,561 | | |
| 68772 | 15-0442730 | 11/01/1994 | SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 59,233,206 | 762,282 | 996,057 | 269,254 | | |
| 63541 | 35-0982487 | 07/01/1987 | SEECHANGE HEALTH INSURANCE COMPANY | CA | YRT/G | OL | | 7,543 | | | | |
| 68810 | 39-6040276 | 01/01/1977 | SENTRY LIFE INSURANCE COMPANY | WI | YRT/I | OL | 353,550 | 8,379 | 27,104 | 6,622 | | |
| 97241 | 47-0648948 | 10/01/1990 | SETTLERS LIFE INSURANCE COMPANY | WI | YRT/I | OL | 1,683,456 | 38,024 | 24,175 | 15,474 | | |
| 97241 | 47-0648948 | 05/01/2001 | SETTLERS LIFE INSURANCE COMPANY | WI | CO/I | OL | 17,759,716 | 286,770 | 37,149 | 21,778 | | |
| 68845 | 54-0377280 | 07/01/1982 | SHENANDOAH LIFE INSURANCE COMPANY | VA | YRT/I | ADB | | 778 | 273 | 120 | | |
| 68845 | 54-0377280 | 09/01/1984 | SHENANDOAH LIFE INSURANCE COMPANY | VA | CO/I | OL | | | (2,608) | | | |
| 68845 | 54-0377280 | 02/01/1995 | SHENANDOAH LIFE INSURANCE COMPANY | VA | CO/I | DIS | | 20,573 | 1,273 | 453 | | |
| 68845 | 54-0377280 | 02/01/1995 | SHENANDOAH LIFE INSURANCE COMPANY | VA | YRT/I | OL | 22,782,310 | 74,133 | 289,117 | 160,644 | | |
| 57142 | 41-0547795 | 01/01/1982 | SONS OF NORWAY | MN | CO/I | DIS | | 50,896 | 408 | 511 | | |
| 57142 | 41-0547795 | 01/01/1982 | SONS OF NORWAY | MN | CO/I | OL | 135,000 | 929 | 1,648 | 322 | | |
| 57142 | 41-0547795 | 06/01/1988 | SONS OF NORWAY | MN | YRT/I | OL | 7,516,514 | 147,165 | 155,218 | 33,725 | | |
| 68896 | 64-0283583 | 08/22/2000 | SOUTHERN FARM BUREAU LIFE INSURANCE COMPANY | MS | YRT/I | OL | 170,927,014 | 879,322 | 755,093 | 396,410 | | |
| 69051 | 35-0679520 | 06/07/1966 | STANDARD LIFE INSURANCE COMPANY OF INDIANA | IN | YRT/G | OL | | 6,533 | | | | |
| 69094 | 37-0805091 | 01/01/1986 | STATE FARM LIFE AND ACCIDENT ASSURANCE COMPANY | IL | CO/I | DIS | | 30,352 | 1,652 | 496 | | |
| 69094 | 37-0805091 | 01/01/1994 | STATE FARM LIFE AND ACCIDENT ASSURANCE COMPANY | IL | YRT/I | OL | 34,768,185 | 180,672 | 119,830 | 76,292 | | |
| 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 | 32,570 | 801 | 2,849 | 4,093 | | |
| 69108 | 37-0533090 | 01/01/1994 | STATE FARM LIFE INSURANCE COMPANY | IL | YRT/I | OL | 70,559,465 | 343,574 | 271,568 | 115,685 | | |
| 89184 | 59-1838073 | 04/15/1985 | STERLING INVESTORS LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 1,449 | 264 | 29 | | |
| 89184 | 59-1838073 | 10/01/1993 | STERLING INVESTORS LIFE INSURANCE COMPANY | IN | CO/I | OL | 1,726,520 | 100,564 | 24,545 | 8,173 | | |
| 89184 | 59-1838073 | 01/01/1995 | STERLING INVESTORS LIFE INSURANCE COMPANY | IN | YRT/I | ADB | | | 12,339 | | | |
| 89184 | 59-1838073 | 11/01/1995 | STERLING INVESTORS LIFE INSURANCE COMPANY | IN | YRT/I | OL | 9,916,957 | 235,671 | 179,755 | 111,895 | | |
| 69272 | 91-0431975 | 08/01/1998 | SUNSET LIFE INSURANCE COMPANY OF AMERICA | MO | CO/I | DIS | | 16,786 | 1,519 | 459 | | |
| 69272 | 91-0431975 | 08/01/1998 | SUNSET LIFE INSURANCE COMPANY OF AMERICA | MO | CO/I | OL | 82,585,936 | 1,120,092 | 164,703 | 184,387 | | |
| 69272 | 91-0431975 | 07/01/1999 | SUNSET LIFE INSURANCE COMPANY OF AMERICA | MO | YRT/I | OL | 1,827,222 | 12,195 | 3,507 | 6,743 | | |
| 69272 | 91-0431975 | 07/01/1999 | SUNSET LIFE INSURANCE COMPANY OF AMERICA | MO | YRT/I | OL | 9,207,524 | 47,055 | 40,628 | 20,093 | | |
| 82627 | 06-0839705 | 10/01/1999 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | CO/I | OL | | | 87,413 | | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 82627 | 06-0839705 | 07/28/2003 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | CO/I | OL | 40,771,500 | 222,027 | 125,399 | | | |
| 68608 | 91-0742147 | 01/01/1983 | SYMETRA LIFE INSURANCE COMPANY | IA | CO/I | OA | | 3,647,582 | 6,600 | | | |
| 68608 | 91-0742147 | 10/31/1985 | SYMETRA LIFE INSURANCE COMPANY | IA | CO/I | OL | 284,578 | 100 | 3,129 | 297 | | |
| 68608 | 91-0742147 | 07/01/1998 | SYMETRA LIFE INSURANCE COMPANY | IA | YRT/I | ADB | | 2,255 | 1,324 | 412 | | |
| 68608 | 91-0742147 | 01/01/2000 | SYMETRA LIFE INSURANCE COMPANY | IA | CO/I | ADB | | 1,890 | 925 | 195 | | |
| 68608 | 91-0742147 | 01/01/2000 | SYMETRA LIFE INSURANCE COMPANY | IA | CO/I | DIS | | 5,138 | | 115 | | |
| 68608 | 91-0742147 | 01/01/2000 | SYMETRA LIFE INSURANCE COMPANY | IA | CO/I | OL | 921,820,811 | 11,698,798 | 1,361,616 | 489,151 | | |
| 68608 | 91-0742147 | 01/01/2000 | SYMETRA LIFE INSURANCE COMPANY | IA | YRT/I | OL | 66,979,330 | 116,606 | 400,795 | 430,994 | | |
| 71153 | 39-1052598 | 07/01/1989 | TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY | CT | CO/I | DIS | | 608 | 11 | 21 | | |
| 71153 | 39-1052598 | 07/01/1989 | TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY | CT | YRT/I | ADB | | 175 | 67 | 18 | | |
| 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 | 784,402 | 16,343 | 1,030 | 2,880 | | |
| 71153 | 39-1052598 | 10/01/1996 | TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY | CT | YRT/I | OL | 201,689,406 | 122,962 | 1,208,939 | 433,873 | | |
| 88072 | 06-0974148 | 12/01/1999 | TALCOTT RESOLUTION LIFE INSURANCE COMPANY | CT | YRTFW/I | OL | 3,611,745,815 | 4,050,399 | 25,274,200 | 29,857,653 | | 50,664,753 |
| 82759 | 62-0905063 | 06/01/1979 | TENNESSEE FARMERS LIFE INSURANCE COMPANY | TN | YRT/I | OL | 85,615 | 1,274 | 11,630 | 1,572 | | |
| 69396 | 74-0940890 | 10/01/1987 | TEXAS LIFE INSURANCE COMPANY | TX | CO/I | OL | | | (7,152) | | | |
| 69396 | 74-0940890 | 07/01/1991 | TEXAS LIFE INSURANCE COMPANY | TX | YRT/I | OL | 5,795,254 | 106,542 | 29,326 | 136,228 | | |
| 61212 | 52-0236900 | 04/01/2000 | THE BALTIMORE LIFE INSURANCE COMPANY | MD | CO/I | ADB | 10,260,260 | 34,891 | 12,930 | 8,369 | | |
| 76236 | 31-1213778 | 09/15/1997 | THE CINCINNATI LIFE INSURANCE COMPANY | OH | CO/I | OL | 2,665,737,375 | 16,095,218 | 4,586,630 | 2,838,229 | | |
| 76236 | 31-1213778 | 09/15/1997 | THE CINCINNATI LIFE INSURANCE COMPANY | OH | CO/I | OL | 109,519,935 | 6,469,246 | 165,261 | (35,782) | | |
| 76236 | 31-1213778 | 10/01/1998 | THE CINCINNATI LIFE INSURANCE COMPANY | OH | CO/I | DIS | | 487,714 | 50,919 | 11,660 | | |
| 76236 | 31-1213778 | 01/01/2001 | THE CINCINNATI LIFE INSURANCE COMPANY | OH | YRT/I | OL | 166,948,560 | 1,557,544 | 1,173,618 | 585,689 | | |
| 78778 | 13-2656036 | 09/15/1985 | THE GUARDIAN INSURANCE & ANNUITY COMPANY, INC. | DE | YRT/I | OL | 5,749,116 | 136,685 | 198,984 | 221,221 | | |
| 65870 | 13-1004640 | 05/01/1988 | THE MANHATTAN LIFE INSURANCE COMPANY | NY | YRT/I | OL | 2,003,071 | 51,380 | 80,524 | 33,733 | | |
| 67091 | 39-0509570 | 07/01/1996 | THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY | WI | CO/I | DIS | | 244 | 1,421 | 5 | | |
| 67091 | 39-0509570 | 07/01/1996 | THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY | WI | YRT/I | ADB | | | (414) | | | |
| 67091 | 39-0509570 | 09/01/1996 | THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY | WI | YRT/I | OL | 34,754,120 | 1,298,492 | 2,077,085 | 549,117 | | |
| 67091 | 39-0509570 | 04/03/2000 | THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY | WI | CO/I | OL | 8,853,292,786 | 58,218,386 | 18,631,843 | 7,393,491 | | |
| 67091 | 39-0509570 | 04/03/2000 | THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY | WI | CO/I | OL | | | (2,130,433) | | | |
| 67091 | 39-0509570 | 04/03/2000 | THE NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY | WI | YRT/I | OL | 1,310,122,417 | 23,338,793 | 21,328,274 | 8,280,980 | | |
| 67180 | 31-4271600 | 04/01/2000 | THE OHIO STATE LIFE INSURANCE COMPANY | TX | CO/I | DIS | | 3,431 | 523 | 77 | | |
| 67180 | 31-4271600 | 04/01/2000 | THE OHIO STATE LIFE INSURANCE COMPANY | TX | CO/I | OL | 11,741,562 | 125,352 | 24,861 | 15,317 | | |
| 93262 | 23-2142731 | 11/23/1998 | THE PENN INSURANCE AND ANNUITY COMPANY | DE | YRT/I | OL | 27,629,443 | 121,439 | 393,316 | 266,363 | | |
| 69116 | 35-0684263 | 02/01/1995 | THE STATE LIFE INSURANCE COMPANY | IN | CO/I | OL | | | (7,454) | | | |
| 69116 | 35-0684263 | 01/01/1998 | THE STATE LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 483 | 14 | 13 | | |
| 69116 | 35-0684263 | 01/01/1998 | THE STATE LIFE INSURANCE COMPANY | IN | CO/I | OL | 1,933,506 | 34,409 | (6,159) | 7,732 | | |
| 69116 | 35-0684263 | 01/01/1998 | THE STATE LIFE INSURANCE COMPANY | IN | YRT/I | OL | 16,020,666 | 388,409 | 450,181 | 256,075 | | |
| 70483 | 31-0487145 | 01/01/1969 | THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY | OH | CO/I | ADB | | 63 | 49 | 6 | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 70483 | 31-0487145 | 01/01/1969 | THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY | OH | CO/I | DIS | | 267,209 | 855 | 4,461 | | |
| 70483 | 31-0487145 | 01/01/1969 | THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY | OH | CO/I | OL | 1,092,631 | 743,580 | 15,087 | 23,560 | | |
| 70483 | 31-0487145 | 01/01/1969 | THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY | OH | YRT/I | ADB | | 147 | (62) | 29 | | |
| 70483 | 31-0487145 | 11/15/1999 | THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY | OH | YRT/I | OL | 13,622,813 | 134,595 | 199,403 | 90,517 | | |
| 56014 | 39-0123480 | 08/08/1958 | THRIVENT FINANCIAL FOR LUTHERANS | WI | YRT/I | ADB | | 893 | 731 | 498 | | |
| 56014 | 39-0123480 | 10/01/1982 | THRIVENT FINANCIAL FOR LUTHERANS | WI | CO/I | DIS | | 291,842 | 11,983 | 5,007 | | |
| 56014 | 39-0123480 | 04/01/2000 | THRIVENT FINANCIAL FOR LUTHERANS | WI | CO/I | OL | 1,427,648,145 | 7,631,116 | 1,485,624 | 1,584,964 | | |
| 56014 | 39-0123480 | 04/01/2000 | THRIVENT FINANCIAL FOR LUTHERANS | WI | YRT/I | OL | 43,742,832 | 202,939 | 246,881 | 34,983 | | |
| 56014 | 39-0123480 | 04/01/2000 | THRIVENT FINANCIAL FOR LUTHERANS | WI | YRT/I | OL | 261,273,896 | 1,686,481 | 2,464,997 | 192,468 | | |
| 60142 | 13-3917848 | 01/01/2000 | TIAA-CREF LIFE INSURANCE COMPANY | NY | YRT/I | OL | 68,208,566 | 79,324 | 389,634 | 283,452 | | |
| 70688 | 36-6071399 | 12/01/1989 | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY | NY | CO/I | OL | | | (11,223) | | | |
| 86231 | 39-0989781 | 12/09/1990 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | ADB | 24,688,866 | 33,751 | 37,332 | 7,499 | | |
| 86231 | 39-0989781 | 01/01/2001 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | OL | 215,723,344 | 2,088,427 | 311,344 | 381,217 | | |
| 86231 | 39-0989781 | 01/01/2001 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | OL | 419,419,296 | 9,218,860 | (1,497,993) | 696,240 | | |
| 86231 | 39-0989781 | 02/01/2001 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | DIS | | 600,606 | 16,851 | 6,318 | | |
| 86231 | 39-0989781 | 02/01/2001 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | MCO/I | OL | 112,780 | | 1,121 | 3,435 | 18,303 | |
| 86231 | 39-0989781 | 04/01/2001 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | OL | 61,845,632 | 1,320,630 | 1,919,859 | 875,619 | | |
| 86231 | 39-0989781 | 04/01/2001 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | OL | 182,624,233 | 1,261,201 | 582,224 | 809,078 | | |
| 66281 | 52-0419790 | 10/09/1926 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | CO/I | DIS | | | (218) | | | |
| 66281 | 52-0419790 | 10/09/1926 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | YRT/I | ADB | | | (450) | | | |
| 66281 | 52-0419790 | 10/01/1978 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | YRT/G | OL | | 8,385 | | | | |
| 66281 | 52-0419790 | 02/01/1994 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | CO/I | OL | 227,926 | | 4,673 | 777 | | |
| 66281 | 52-0419790 | 07/01/1999 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | YRT/I | OL | | 4 | (1,034,455) | 4 | | |
| 66281 | 52-0419790 | 01/01/1995 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | CO/G | OL | 10,597,500 | | 78,512 | 8,372 | | |
| 61425 | 36-0792925 | 01/01/1969 | TRUSTMARK INSURANCE COMPANY | IL | CO/I | DIS | | 231 | 6 | 5 | | |
| 61425 | 36-0792925 | 01/01/1969 | TRUSTMARK INSURANCE COMPANY | IL | YRT/I | OL | 79,572 | 531 | 887 | 117 | | |
| 62596 | 31-0252460 | 01/01/1985 | UNION FIDELITY LIFE INSURANCE COMPANY | KS | YRT/I | OL | 1,090,690 | 6,349 | 24,483 | 14,603 | | |
| 70408 | 81-0170040 | 07/23/1928 | UNION SECURITY INSURANCE COMPANY | KS | CO/I | OL | 3,112,467 | 224,901 | (131,086) | 70,327 | | |
| 70408 | 81-0170040 | 10/01/1962 | UNION SECURITY INSURANCE COMPANY | KS | CO/I | DIS | | 204 | 45 | | | |
| 70408 | 81-0170040 | 10/01/1962 | UNION SECURITY INSURANCE COMPANY | KS | YRT/I | ADB | | 893 | 299 | 115 | | |
| 70408 | 81-0170040 | 10/01/1962 | UNION SECURITY INSURANCE COMPANY | KS | YRT/I | OL | 658,317 | 4,590 | 4,805 | 1,710 | | |
| 69892 | 35-1097117 | 11/01/1997 | UNITED FARM FAMILY LIFE INSURANCE COMPANY | IN | CO/I | OL | 33,367,364 | 315,695 | 268,899 | 722,802 | | |
| 69892 | 35-1097117 | 01/01/2000 | UNITED FARM FAMILY LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 955,576 | 64,228 | (5,384) | | |
| 69892 | 35-1097117 | 01/01/2000 | UNITED FARM FAMILY LIFE INSURANCE COMPANY | IN | YRT/I | OL | 446,263,640 | 2,343,278 | 1,402,916 | 803,249 | | |
| 63983 | 82-0123320 | 07/01/1991 | UNITED HERITAGE LIFE INSURANCE COMPANY | ID | YRT/I | OL | 63,543 | 821 | (754) | 1,272 | | |
| 69922 | 35-0841899 | 03/01/1998 | UNITED HOME LIFE INSURANCE COMPANY | IN | CO/I | OL | 549,879 | 8,457 | 1,736 | 11,781 | | |
| 69922 | 35-0841899 | 01/01/2000 | UNITED HOME LIFE INSURANCE COMPANY | IN | CO/I | DIS | | | 155 | | | |
| 69922 | 35-0841899 | 01/01/2000 | UNITED HOME LIFE INSURANCE COMPANY | IN | YRT/I | OL | 14,895,401 | 157,469 | 89,264 | 54,067 | | |

# SCHEDULE S - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NAIC Company Code | ID Number | Effective Date | Name of Reinsured | Domiciliary Jurisdiction | Type of Reinsurance Assumed | Type of Business Assumed | Amount of In Force at End of Year | Reserve | Premiums | Reinsurance Payable on Paid and Unpaid Losses | Modified Coinsurance Reserve | Funds Withheld under Coinsurance |
| 69868 | 47-0322111 | 04/01/1979 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | CO/I | OL | 79,641,840 | 974,736 | 284,566 | 412,160 | | |
| 69868 | 47-0322111 | 08/01/1998 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | YRT/I | OL | 511,966 | 4,730 | 12,849 | 30,206 | | |
| 80802 | 38-1082080 | 06/25/2001 | UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA | MI | CO/I | ADB | | 283 | | 44 | | |
| 80802 | 38-1082080 | 06/25/2001 | UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA | MI | CO/I | DIS | | 93,055 | | 2,442 | | |
| 80802 | 38-1082080 | 06/25/2001 | UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA | MI | CO/I | OL | 1,789,267,169 | 41,854,887 | 3,398,190 | 2,265,620 | | |
| 80802 | 38-1082080 | 10/17/2001 | UNITED STATES BRANCH OF THE SUN LIFE ASSURANCE COMPANY OF CANADA | MI | YRT/I | OL | 885,587,329 | 27,201,667 | 11,921,090 | 8,779,411 | | |
| 70106 | 13-5459480 | 07/03/1961 | UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK | NY | MCO/I | OL | 18,619 | | 424 | 2,746 | 15,874 | |
| 70106 | 13-5459480 | 12/23/1981 | UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK | NY | CO/I | DIS | | 46,254 | (1,033) | 293 | | |
| 70106 | 13-5459480 | 12/23/1981 | UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK | NY | CO/I | OL | 2,034,015 | 40,180 | 50,912 | 25,046 | | |
| 70106 | 13-5459480 | 03/18/2001 | UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK | NY | CO/I | OL | 365,735,016 | 4,402,806 | 577,448 | 561,877 | | |
| 70106 | 13-5459480 | 03/18/2001 | UNITED STATES LIFE INSURANCE COMPANY IN THE CITY OF NEW YORK | NY | YRT/I | OL | 136,169,515 | 4,236,226 | 3,821,682 | 1,886,563 | | |
| 70130 | 31-0727974 | 06/01/1978 | UNIVERSAL GUARANTY LIFE INSURANCE COMPANY | OH | CO/I | ADB | | | 1,709 | | | |
| 70130 | 31-0727974 | 01/01/1982 | UNIVERSAL GUARANTY LIFE INSURANCE COMPANY | OH | CO/I | OL | 1,723,577 | 37,907 | 20,422 | 7,718 | | |
| 70130 | 31-0727974 | 11/01/1983 | UNIVERSAL GUARANTY LIFE INSURANCE COMPANY | OH | CO/I | DIS | | 9,158 | (4) | 6,182 | | |
| 70130 | 31-0727974 | 11/01/1983 | UNIVERSAL GUARANTY LIFE INSURANCE COMPANY | OH | YRT/I | OL | 182,225 | 2,081 | 1,860 | 619 | | |
| 70157 | 62-0392810 | 07/01/1989 | UNIVERSAL LIFE INSURANCE COMPANY | AL | YRT/G | OL | | 88,313 | | | | |
| 67601 | 04-2381280 | 05/16/1998 | UNUM INSURANCE COMPANY | ME | CO/I | OA | | 365,062 | | | | |
| 62235 | 01-0278678 | 12/22/1957 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | CO/I | OL | 35,000 | 496 | 753 | 13 | | |
| 62235 | 01-0278678 | 07/01/1974 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | CO/I | DIS | | 5 | 28 | | | |
| 62235 | 01-0278678 | 07/01/1974 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | YRT/I | ADB | | 96 | 48 | 8 | | |
| 62235 | 01-0278678 | 07/01/1974 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | YRT/I | OL | 175,383 | 16,717 | 22,044 | 4,652 | | |
| 62235 | 01-0278678 | 10/01/1996 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | OTH/I | FA | | 54,461,299 | 381,946 | | | |
| 62235 | 01-0278678 | 10/01/1996 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | OTH/I | VA | | 12,030,097 | 291,455 | | | |
| 69663 | 74-1472662 | 10/01/1995 | USAA LIFE INSURANCE COMPANY | TX | CO/I | OL | 3,503,192,521 | 51,481,471 | 10,169,778 | 4,074,309 | | |
| 69663 | 74-1472662 | 09/01/1999 | USAA LIFE INSURANCE COMPANY | TX | CO/I | DIS | | 720,521 | 34,568 | 10,356 | | |
| 69663 | 74-1472662 | 09/01/1999 | USAA LIFE INSURANCE COMPANY | TX | CO/I | OL | 5,837,035,515 | 63,732,875 | 12,686,801 | 7,515,049 | | |
| 69663 | 74-1472662 | 09/01/1999 | USAA LIFE INSURANCE COMPANY | TX | YRT/I | OL | 17,830 | 49 | 1,063 | 124 | | |
| 69663 | 74-1472662 | 09/01/1999 | USAA LIFE INSURANCE COMPANY | TX | YRT/I | OL | 319,304,949 | 4,147,265 | 3,686,489 | 2,126,012 | | |
| 60228 | 16-1530706 | 04/01/1979 | USAA LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 423,676,955 | 2,148,474 | 953,538 | 883,550 | | |
| 60228 | 16-1530706 | 07/28/1985 | USAA LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 136,495,863 | 948,605 | 1,149,331 | 374,554 | | |
| 60228 | 16-1530706 | 11/21/1985 | USAA LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | DIS | | 88,145 | 11,952 | 2,465 | | |
| 60228 | 16-1530706 | 11/21/1985 | USAA LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 727,837 | 4,182 | (21,971) | 5,986 | | |
| 60228 | 16-1530706 | 11/21/1985 | USAA LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 18,535 | 5 | 167 | 203 | | |
| 80942 | 41-0991508 | 01/01/1990 | VOYA INSURANCE AND ANNUITY COMPANY | IA | YRT/I | OL | 18,732,881 | 312,128 | (18,936) | 181,398 | | |
| 70319 | 36-1933760 | 01/01/1980 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | CO/I | OL | 45,709 | 1,006 | 1,053 | (24,783) | | |
| 70319 | 36-1933760 | 01/01/1990 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | CO/I | DIS | | 60,705 | | 4,628 | | |
| 70319 | 36-1933760 | 01/01/1990 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | YRT/I | OL | 6,319 | 71 | (74,871) | 67 | | |
| 83445 | 86-0269558 | 03/01/1986 | WELLCARE HLTH INS OF AZ INC. | AZ | OTH/G | OL | | 1,012 | | | | |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 70335 | 94-0971150 | 03/01/1978 | WEST COAST LIFE INSURANCE COMPANY | NE | CO/I | OL | 1,303,863 | 26,108 | 22,021 | 10,342 | | |
| 70335 | 94-0971150 | 01/01/2000 | WEST COAST LIFE INSURANCE COMPANY | NE | CO/I | DIS | 1,000 | 1,101,027 | 82,604 | 24,430 | | |
| 70335 | 94-0971150 | 01/01/2000 | WEST COAST LIFE INSURANCE COMPANY | NE | CO/I | OL | 16,467,375,216 | 606,677,523 | 21,829,180 | 19,242,122 | | |
| 70335 | 94-0971150 | 01/01/2000 | WEST COAST LIFE INSURANCE COMPANY | NE | YRT/I | OL | 4,605,097,592 | 69,514,237 | 31,826,202 | 31,058,086 | | |
| 70335 | 94-0971150 | 06/29/2000 | WEST COAST LIFE INSURANCE COMPANY | NE | YRT/I | OL | 396,610 | 2,687 | 3,895 | 703 | | |
| 58017 | 42-0594470 | 04/21/1959 | WESTERN FRATERNAL LIFE ASSOCIATION | IA | CO/I | DIS | | 27,642 | 6,176 | 584 | | |
| 58017 | 42-0594470 | 04/21/1959 | WESTERN FRATERNAL LIFE ASSOCIATION | IA | YRT/I | OL | 14,656,108 | 92,668 | 153,824 | 36,842 | | |
| 58017 | 42-0594470 | 09/01/1981 | WESTERN FRATERNAL LIFE ASSOCIATION | IA | YRT/I | ADB | | | (46) | | | |
| 92622 | 31-1000236 | 07/01/1980 | WESTERN-SOUTHERN LIFE ASSURANCE COMPANY | OH | CO/I | DIS | | 5,651 | 2,058 | 233 | | |
| 92622 | 31-1000236 | 03/01/2000 | WESTERN-SOUTHERN LIFE ASSURANCE COMPANY | OH | YRT/I | OL | 2,140,383,532 | 12,175,060 | 7,673,241 | 2,795,279 | | |
| 62413 | 36-0947200 | 07/17/1995 | WILCAC LIFE INSURANCE COMPANY | IL | CO/I | OL | 41,918,420 | 274,564 | 442,916 | 77,962 | | |
| 62413 | 36-0947200 | 04/01/1999 | WILCAC LIFE INSURANCE COMPANY | IL | YRT/I | OL | 7,385,628 | 102,888 | 91,065 | 23,454 | | |
| 62413 | 36-0947200 | 08/01/1999 | WILCAC LIFE INSURANCE COMPANY | IL | CO/I | ADB | 189,242,280 | 622,095 | 114,998 | 21,075 | | |
| 65900 | 04-2299444 | 10/01/1984 | WILCO LIFE INSURANCE COMPANY | IN | MCO/I | OL | 506,203 | | 5,057 | 10,941 | 251,064 | |
| 65900 | 04-2299444 | 07/01/1988 | WILCO LIFE INSURANCE COMPANY | IN | CO/I | OL | 252,629 | 348 | 35,748 | 7,962 | | |
| 65900 | 04-2299444 | 01/01/2000 | WILCO LIFE INSURANCE COMPANY | IN | CO/I | DIS | | 21,873 | 1,569 | 359 | | |
| 65900 | 04-2299444 | 01/01/2000 | WILCO LIFE INSURANCE COMPANY | IN | YRT/I | OL | 201,009,754 | 4,851,636 | 2,979,560 | 1,942,127 | | |
| 66230 | 13-1976260 | 07/01/1988 | WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | ADB | | 128 | 51 | 17 | | |
| 66230 | 13-1976260 | 07/01/1988 | WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 21,453,104 | 181,905 | 321,436 | (782,889) | | |
| 66230 | 13-1976260 | 07/01/1988 | WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | ADB | | 2,010 | 777 | 272 | | |
| 66230 | 13-1976260 | 07/01/1988 | WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK | NY | YRT/I | OL | 198,876,745 | 4,927,246 | 7,933,327 | 2,838,619 | | |
| 66230 | 13-1976260 | 10/03/1997 | WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | DIS | | 119,251 | 15,765 | 24,631 | | |
| 66230 | 13-1976260 | 10/03/1997 | WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK | NY | CO/I | OL | 11,453,684 | 56,333 | 58,438 | 33,726 | | |
| 66133 | 41-1760577 | 09/01/1980 | WILTON REASSURANCE COMPANY | MN | CO/I | OL | 915,907 | 20,142 | 34,265 | 6,141 | | |
| 66133 | 41-1760577 | 09/01/1985 | WILTON REASSURANCE COMPANY | MN | CO/I | DIS | | 4 | 590 | | | |
| 66133 | 41-1760577 | 09/01/1985 | WILTON REASSURANCE COMPANY | MN | YRT/I | OL | 1,693,643 | 40,140 | 32,095 | 26,888 | | |
| 60704 | 94-1516991 | 09/12/1981 | WILTON REASSURANCE LIFE COMPANY OF NEW YORK | NY | YRT/I | OL | 4,700,942 | 12,433 | 255,003 | 154,856 | | |
| 60704 | 94-1516991 | 02/15/1999 | WILTON REASSURANCE LIFE COMPANY OF NEW YORK | NY | CO/I | OL | 22,930,770 | 157,057 | 360,125 | 137,787 | | |
| 60704 | 94-1516991 | 01/01/2000 | WILTON REASSURANCE LIFE COMPANY OF NEW YORK | NY | CO/I | DIS | | 69,257 | 1,645 | 961 | | |
| 60704 | 94-1516991 | 03/06/2003 | WILTON REASSURANCE LIFE COMPANY OF NEW YORK | NY | CO/I | OL | 275,353,022 | 4,195,252 | 644,982 | (212,797) | | |
| 56170 | 38-1185570 | 11/01/1985 | WOMAN'S LIFE INSURANCE SOCIETY | MI | CO/I | DIS | | 42,326 | | 692 | | |
| 56170 | 38-1185570 | 11/01/1985 | WOMAN'S LIFE INSURANCE SOCIETY | MI | YRT/I | ADB | | 100 | 45 | 13 | | |
| 56170 | 38-1185570 | 11/01/1985 | WOMAN'S LIFE INSURANCE SOCIETY | MI | YRT/I | OL | 3,787,437 | 41,973 | 55,959 | 10,498 | | |
| 57320 | 47-0339250 | 03/01/1991 | WOODMEN OF THE WORLD LIFE INSURANCE SOCIETY | NE | CO/I | OL | | | (125) | | | |
| 57320 | 47-0339250 | 03/01/1995 | WOODMEN OF THE WORLD LIFE INSURANCE SOCIETY | NE | CO/I | DIS | | 56,342 | 1,240 | (2,631) | | |
| 57320 | 47-0339250 | 03/01/1995 | WOODMEN OF THE WORLD LIFE INSURANCE SOCIETY | NE | YRT/I | OL | 34,968,566 | 462,835 | 572,067 | 141,100 | | |
| 0899999. | Total - General Account - Non-Affiliates - U.S. Non-Affiliates | | | | | | 167,372,015,143 | 5,534,287,358 | 992,901,722 | 514,220,399 | 140,007,896 | 54,397,499 |

**General Account - Non-Affiliates - Non-U.S. Non-Affiliates**

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | AA-3190831 | 12/01/2000 | ACADIA LIFE LIMITED | BMU | YRT/I | OL | 10,995,316 | 142,512 | 102,276 | 70,080 | | |
| 00000 | AA-3194155 | 09/01/2000 | DELAWARE LIFE INSURANCE AND ANNUITY COMPANY (BERMUDA) LTD | BMU | YRT/I | OL | 52,159,417 | 95,179 | 732,027 | 302,122 | | |
| 00000 | AA-1561015 | 01/21/1969 | GREAT-WEST LIFE ASSURANCE COMPANY | CAN | YRT/I | OL | | | (33,589) | | | |
| 00000 | AA-1340125 | 10/01/1988 | HANNOVER RUECK SE | DEU | CO/I | OL | 3,258,834 | 91,275 | 10,073 | 7,122 | | |
| 00000 | AA-1340125 | 05/10/1993 | HANNOVER RUECK SE | DEU | CO/I | ADB | 620,729 | 1,196 | 647 | 174 | | |
| 00000 | AA-1560537 | 05/20/1991 | INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC | CAN | CO/I | OL | 2,541,804 | 1,189,268 | 40,753 | 118,132 | | |
| 00000 | AA-5764101 | 01/01/2000 | MANULIFE (SINGAPORE) PTE LTD | SGP | CO/I | ADB | 24,909,311 | 82,920 | 39,634 | 7,894 | | |
| 00000 | AA-3190934 | 11/01/2000 | NORTHSTAR FINANCIAL SERVICES (BERMUDA) LTD | BMU | YRT/I | OL | 139,893,184 | 2,000,548 | 751,685 | 782,996 | | |
| 00000 | AA-3770205 | 01/01/1994 | PAN-AMERICAN INTERNATIONAL INSURANCE CORPORATION | CYM | YRT/I | ADB | | | 60 | | | |
| 00000 | AA-3770205 | 01/01/1994 | PAN-AMERICAN INTERNATIONAL INSURANCE CORPORATION | CYM | YRT/I | OL | 23,436,732 | 529,370 | 403,703 | 215,427 | | |
| 00000 | AA-1320158 | 08/01/2001 | SCOR SE | FRA | CO/I | ADB | | 2,366 | 35,421 | 20,309 | | |
| 00000 | AA-1370021 | 01/01/1985 | SWISS RE EUROPE S.A. | LUX | CO/I | ADB | 1,333,892 | 2,033 | 480 | 147 | | |
| 00000 | AA-1370021 | 12/17/1991 | SWISS RE EUROPE S.A. | LUX | CO/I | OL | 813,726 | 623,452 | 4,911 | 1,196 | | |
| 00000 | AA-1560092 | 11/16/2000 | THE STANDARD LIFE ASSURANCE COMPANY OF CANADA | CAN | YRT/I | OL | 68,671,258 | 543,242 | 360,260 | 104,846 | | |
| 00000 | AA-3190868 | 12/01/2006 | TRANSAMERICA LIFE (BERMUDA) LTD | BMU | CO/I | DIS | | | (308) | | | |
| 00000 | AA-3190868 | 12/01/2006 | TRANSAMERICA LIFE (BERMUDA) LTD | BMU | CO/I | OL | 1,044,398 | 18,171 | 4,668 | 4,453 | | |
| 00000 | AA-3190868 | 12/01/2006 | TRANSAMERICA LIFE (BERMUDA) LTD | BMU | MCO/I | OL | 46,833 | 39,952 | 1,241 | 7,438 | | |
| 00000 | AA-3190868 | 12/01/2006 | TRANSAMERICA LIFE (BERMUDA) LTD | BMU | YRT/I | OL | 31,390,515 | 379,283 | 279,674 | 162,543 | | |
| 00000 | AA-3190868 | 12/01/2006 | TRANSAMERICA LIFE (BERMUDA) LTD | BMU | YRT/I | OL | 12,943,346 | 137,433 | (27,185) | 39,686 | | |
| 0999999. | Total - General Account - Non-Affiliates - Non-U.S. Non-Affiliates | | | | | | 374,059,295 | 5,878,200 | 2,706,431 | 1,844,565 | 0 | 0 |
| 1099999. | Total - General Account - Non-Affiliates | | | | | | 167,746,074,438 | 5,540,165,558 | 995,608,153 | 516,064,964 | 140,007,896 | 54,397,499 |
| 1199999. | Total - General Account | | | | | | 543,596,287,521 | 6,455,164,968 | 1,832,949,301 | 714,972,182 | 140,007,896 | 341,924,626 |
| **Separate Accounts - Affiliates - U.S. - Other** | | | | | | | | | | | | |
| 62057 | 22-0832760 | 01/01/2018 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | MCO/I | VA | | | 243,452,234 | | 635,401,263 | |
| 1399999. | Total - Separate Accounts - Affiliates - U.S. - Other | | | | | | 0 | 0 | 243,452,234 | 0 | 635,401,263 | 0 |
| 1499999. | Total - Separate Accounts - Affiliates - U.S. - Totals | | | | | | 0 | 0 | 243,452,234 | 0 | 635,401,263 | 0 |
| 1899999. | Total - Separate Accounts - Affiliates | | | | | | 0 | 0 | 243,452,234 | 0 | 635,401,263 | 0 |
| 2299999. | Total - Separate Accounts | | | | | | 0 | 0 | 243,452,234 | 0 | 635,401,263 | 0 |
| 2399999. | Total U.S. | | | | | | 543,222,228,226 | 6,449,286,768 | 2,073,695,104 | 713,127,617 | 775,409,159 | 341,924,626 |
| 2499999. | Total Non-U.S. | | | | | | 374,059,295 | 5,878,200 | 2,706,431 | 1,844,565 | 0 | 0 |
| 9999999. | Total | | | | | | 543,596,287,521 | 6,455,164,968 | 2,076,401,535 | 714,972,182 | 775,409,159 | 341,924,626 |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>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 | 22,689 | 3,273 | 556,635 | 14,940 | | |
| 65315 | 04-6076039 | 05/01/2018 | LINCOLN LIFE ASSURANCE COMPANY OF BOSTON | NH | OTH/G | LTDI | 1,359,886,209 | 544,186 | 3,201,277,066 | 40,020,716 | | 3,253,801,760 |
| 65676 | 35-0472300 | 09/01/1979 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | OTH/I | LTDI | 227,773 | 49,401 | 9,985,879 | 1,603,811 | | |
| 65676 | 35-0472300 | 05/01/1993 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | SS/I | A | 97,680 | | 228,776 | 36,390 | | |
| 0299999. | Total - Affiliates - U.S. - Other | | | | | | 1,360,234,351 | 596,860 | 3,212,048,356 | 41,675,857 | 0 | 3,253,801,760 |
| 0399999. | Total - Affiliates - U.S. - Total | | | | | | 1,360,234,351 | 596,860 | 3,212,048,356 | 41,675,857 | 0 | 3,253,801,760 |
| 0799999. | Total Affiliates | | | | | | 1,360,234,351 | 596,860 | 3,212,048,356 | 41,675,857 | 0 | 3,253,801,760 |
| **Non-Affiliates - U.S. Non-Affiliates** | | | | | | | | | | | | |
| 79049 | 63-0338648 | 10/01/2000 | ALFA LIFE INSURANCE CORPORATION | AL | SS/I | A | 153,133 | | 365,049 | 71,216 | | |
| 60836 | 42-0113630 | 05/01/1988 | AMERICAN REPUBLIC INSURANCE COMPANY | IA | OTH/I | LTDI | 77 | | | | | |
| 61301 | 47-0098400 | 02/01/1968 | AMERITAS LIFE INSURANCE CORP | NE | OTH/I | LTDI | 18 | 2 | 88 | | | |
| 72222 | 05-0340166 | 08/01/1998 | AMICA LIFE INSURANCE COMPANY | RI | SS/I | A | 5,400 | | 10,372 | 1,203 | | |
| 00000 | AA-9995012 | 01/01/1989 | ASSOCIATED ACCIDENT & HEALTH REINSURANCE UNDERWRITERS | PA | QA/G | A | | | 757,621 | 876,111 | | |
| 61263 | 36-0770740 | 05/15/1968 | BANKERS LIFE AND CASUALTY COMPANY | IL | OTH/I | LTDI | 1,716 | 728 | 37,204 | 3,547 | | |
| 71714 | 75-1277524 | 08/01/1973 | BERKSHIRE LIFE INSURANCE COMPANY OF AMERICA | MA | OTH/I | LTDI | 255,125 | 2,683 | 35,532,738 | 1,489,193 | | |
| 87726 | 06-0566090 | 10/01/1976 | BRIGHTHOUSE LIFE INSURANCE COMPANY | DE | OTH/I | LTDI | 1,360,377 | 156,744 | 15,070,875 | 5,455,830 | | |
| 80659 | 82-4533188 | 02/29/2004 | CANADA LIFE ASSURANCE CO USB | MI | OTH/G | OH | (5) | | 1,170,111 | 813 | | |
| 80659 | 82-4533188 | 02/29/2004 | CANADA LIFE ASSURANCE CO USB | MI | OTH/G | OH | 6,138 | | | | | |
| 62065 | 23-1628836 | 04/01/1992 | COLONIAL PENN LIFE INSURANCE COMPANY | PA | OTH/I | LTDI | 8,434 | 1,646 | 5,821,518 | 106,781 | | |
| 62146 | 36-2136262 | 10/01/1988 | COMBINED INSURANCE COMPANY OF AMERICA | IL | OTH/I | LTDI | 7,363 | 3,233 | 219,421 | 31,642 | | |
| 78697 | 14-1537177 | 07/01/1990 | COMBINED LIFE INSURANCE COMPANY OF NEW YORK | NY | OTH/I | LTDI | 3,789 | 2,723 | 13,995 | 2,385 | | |
| 62308 | 06-0303370 | 01/01/1998 | CONNECTICUT GENERAL LIFE INSURANCE COMPANY | CT | OTH/I | OH | 2,464,360 | 634,327 | 44,882,325 | 196,004 | | |
| 71404 | 47-0463747 | 07/01/1949 | CONTINENTAL GENERAL INSURANCE COMPANY | TX | OTH/I | LTDI | 22,344 | 10,017 | 1,792,812 | 52,281 | | |
| 63177 | 91-0335750 | 03/01/1995 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | SS/I | A | 130,252 | | 739,205 | 44,984 | | |
| 64297 | 13-1898173 | 01/01/1988 | FIRST UNUM LIFE INSURANCE COMPANY | NY | OTH/I | LTDI | 20,329 | 4,914 | 3,057,062 | 475,088 | | |
| 56154 | 38-0580730 | 08/01/1973 | GLEANER LIFE INSURANCE SOCIETY | MI | OTH/I | LTDI | 202 | 52 | 30,838 | 854 | | |
| 67059 | 91-0782008 | 05/01/1972 | GPM HEALTH & LIFE INSURANCE COMPANY | WA | OTH/I | LTDI | 7 | 3 | | | | |
| 64580 | 37-0344290 | 03/01/1998 | ILLINOIS MUTUAL LIFE INSURANCE COMPANY | IL | SS/I | A | 9,593 | | 25,246 | 1,969 | | |
| 63487 | 23-1632193 | 07/25/1967 | INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA | TX | OTH/I | LTDI | 2,255 | 1,349 | 12,827 | 457 | | |
| 65056 | 38-1659835 | 10/01/1962 | JACKSON NATIONAL LIFE INSURANCE CO | MI | OTH/I | LTDI | 1,016,905 | 273,167 | 81,646,892 | 6,752,624 | | |
| 65056 | 38-1659835 | 11/01/1984 | JACKSON NATIONAL LIFE INSURANCE CO | MI | SS/I | A | 1,780 | | 127,699 | 381 | | |
| 00000 | AA-9995096 | 05/01/1993 | LDG REINSURANCE UNDERWRITERS | MA | QA/G | A | | | 6,233 | 160,420 | | |
| 23043 | 04-1543470 | 05/01/2018 | LIBERTY MUTUAL INSURANCE COMPANY | MA | OTH/G | LTDI | 894,902 | | 2,445,259 | | | |
| 22350 | 72-1201349 | 04/01/1998 | LOUISIANA WORKERS' COMPENSATION CORPORATION | LA | QA/G | A | | | 41,251 | 14,121 | | |
| 61018 | 57-6037491 | 07/15/1987 | MAGNA INSURANCE COMPANY | MS | QA/G | CAH | (42) | | | | | |
| 65978 | 13-5581829 | 04/01/1978 | METROPOLITAN LIFE INSURANCE COMPANY | NY | OTH/I | LTDI | 761,343 | 202,708 | 31,044,988 | 5,121,133 | | |
| 66087 | 62-0724538 | 07/01/1997 | MID-WEST NATIONAL LIFE INSURANCE COMPANY-TENNESSEE | TX | QA/G | A | | | 2,315 | 25,456 | | |
| 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 | 32,232 | 21,576 | 50,935,570 | 2,227,427 | | |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 66265 | 04-1630650 | 01/01/1990 | MONARCH LIFE INSURANCE COMPANY | MA | QA/I | LTDI | 3,102,110 | 263 | 98,560,279 | 3,743,818 | | |
| 66265 | 04-1630650 | 01/01/1990 | MONARCH LIFE INSURANCE COMPANY | MA | QA/I | LTDI | 2,594,252 | 297,960 | 85,890,357 | 2,226,580 | | |
| 66370 | 13-1632487 | 05/01/1987 | MONY LIFE INSURANCE COMPANY | NY | OTH/I | LTDI | 121,392 | 22,632 | 4,960,241 | 248,397 | | |
| 66583 | 39-0493780 | 07/01/1966 | NATIONAL GUARDIAN LIFE INSURANCE COMPANY | WI | OTH/I | LTDI | 11,143 | 3,859 | 58,226 | | | |
| 66680 | 03-0144090 | 02/01/1981 | NATIONAL LIFE INSURANCE COMPANY | VT | OTH/I | LTDI | 55,361 | 15,842 | 7,896,997 | 654,714 | | |
| 56073 | 39-0494090 | 07/01/1970 | NATIONAL MUTUAL BENEFIT | WI | OTH/I | LTDI | 1,897 | 901 | 10,399 | 48 | | |
| 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 | 898,031 | 24,465 | | |
| 66869 | 31-4156830 | 04/01/1986 | NATIONWIDE LIFE INSURANCE COMPANY | OH | SS/I | LTDI | 830 | | | | | |
| 66915 | 13-5582869 | 10/01/1983 | NEW YORK LIFE INSURANCE COMPANY | NY | OTH/I | LTDI | 6,006 | 1,580 | 6,762 | 16,998 | | |
| 68349 | 39-1052096 | 12/01/1987 | NORTH AMERICAN INSURANCE COMPANY | WI | OTH/I | LTDI | 788 | 406 | 2,569 | | | |
| 64343 | 99-0108050 | 01/01/2003 | PACIFIC GUARDIAN LIFE INSURANCE COMPANY, LTD. | HI | SS/I | A | 44,408 | | 100,656 | 10,344 | | |
| 67539 | 72-0281240 | 07/01/1981 | PAN-AMERICAN LIFE INSURANCE COMPANY | LA | OTH/I | LTDI | 142,657 | 38,771 | 6,415,225 | 247,610 | | |
| 67644 | 23-0952300 | 01/01/1995 | PENN MUTUAL LIFE INSURANCE COMPANY | PA | QA/I | LTDI | 796,454 | | 20,227,046 | 621,429 | | |
| 67644 | 23-0952300 | 01/01/1995 | PENN MUTUAL LIFE INSURANCE COMPANY | PA | OTH/I | LTDI | 18,973 | 6,639 | 5,402,723 | 165,716 | | |
| 67644 | 23-0952300 | 01/01/1995 | PENN MUTUAL LIFE INSURANCE COMPANY | PA | QA/I | LTDI | 544,744 | 83,270 | 16,044,748 | 337,376 | | |
| 68195 | 62-0331200 | 02/01/1984 | PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY | TN | OTH/I | LTDI | | | 11,233,568 | 387,238 | | |
| 31089 | 86-0274508 | 12/23/1996 | REPWEST INSURANCE COMPANY | AZ | QA/G | A | | | 433,743 | 303,620 | | |
| 24740 | 91-0742148 | 08/01/1988 | SAFECO INSURANCE COMPANY OF AMERICA | NH | QA/I | A | | | 12,814,556 | | | |
| 57142 | 41-0547795 | 01/01/1975 | SONS OF NORWAY | MN | OTH/I | LTDI | 4,295 | 1,644 | 115,233 | 10,410 | | |
| 00000 | AA-9995074 | 04/01/1994 | SRRF (SPECIAL RISK REINS FACILITY) MANAGEMENT, INC. | MA | QA/G | A | | | 28,098 | 19,669 | | |
| 25178 | 37-0533100 | 10/01/1994 | STATE FARM MUTUAL AUTOMOBILE INSURANCE | IL | OTH/I | LTDI | 43,412 | 2,515 | 223,857 | 49,265 | | |
| 82627 | 06-0839705 | 01/01/1988 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | OTH/I | LTDI | 161,414 | 42,518 | 2,826,414 | 178,233 | | |
| 68608 | 91-0742147 | 06/15/1964 | SYMETRA LIFE INSURANCE COMPANY | IA | OTH/I | LTDI | 21,648 | 9,842 | 565,624 | 76,876 | | |
| 68608 | 91-0742147 | 10/05/1987 | SYMETRA LIFE INSURANCE COMPANY | IA | SS/I | A | 2,950 | | 319 | 457 | | |
| 61212 | 52-0236900 | 04/01/2000 | THE BALTIMORE LIFE INSURANCE COMPANY | MD | SS/I | OH | (5,064) | | 141,482 | (69) | | |
| 25658 | 06-0566050 | 07/01/1998 | THE TRAVELERS INDEMNITY COMPANY | CT | QA/G | A | | | 783,627 | 548,539 | | |
| 70483 | 31-0487145 | 11/05/2001 | THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY | OH | SS/I | A | 1,796 | | 3,096 | 1,473 | | |
| 86231 | 39-0989781 | 12/01/1993 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | OTH/I | LTDI | 1,491 | 73 | | | | |
| 66281 | 52-0419790 | 02/01/1994 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | SS/I | A | 452,733 | | 1,271,333 | 133,155 | | |
| 66281 | 52-0419790 | 02/01/1994 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | SS/I | OH | 495 | | 4,761 | 322 | | |
| 61425 | 36-0792925 | 06/23/1954 | TRUSTMARK INSURANCE COMPANY | IL | OTH/I | LTDI | 577,564 | 132,963 | 7,223,082 | 424,063 | | |
| 61425 | 36-0792925 | 01/01/1990 | TRUSTMARK INSURANCE COMPANY | IL | QA/I | LTDI | 95,169 | | 832,380 | 27,223 | | |
| 61425 | 36-0792925 | 01/01/1990 | TRUSTMARK INSURANCE COMPANY | IL | QA/I | LTDI | 87,873 | 7,084 | 1,429,009 | 25,607 | | |
| 69892 | 35-1097117 | 09/01/1974 | UNITED FARM FAMILY LIFE INSURANCE COMPANY | IN | OTH/I | LTDI | 1,534 | 793 | 528 | | | |
| 69892 | 35-1097117 | 01/01/2000 | UNITED FARM FAMILY LIFE INSURANCE COMPANY | IN | QA/I | LTDI | (5,201) | | | | | |
| 70130 | 31-0727974 | 12/01/1965 | UNIVERSAL GUARANTY LIFE INSURANCE COMPANY | OH | OTH/I | LTDI | 402 | 46 | 51,617 | 2,343 | | |
| 62235 | 01-0278678 | 01/01/1977 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | OTH/I | LTDI | 358,155 | 58,218 | 41,085,447 | 1,345,595 | | |
| 69663 | 74-1472662 | 01/01/1999 | USAA LIFE INSURANCE COMPANY | TX | SS/I | A | 309,726 | | 659,906 | 69,754 | | |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 66230 | 13-1976260 | 06/01/1966 | WILLIAM PENN LIFE INSURANCE COMPANY OF NEW YORK | NY | OTH/I | LTDI | (212) | 3 | 29,745 | 2,513 | | |
| 57290 | 11-1488600 | 03/01/1969 | WORKMEN'S BENEFIT FUND OF USA | NY | OTH/I | LTDI | 914 | 453 | 99,837 | 49,829 | | |
| 0899999. | Total - Non-Affiliates - U.S. Non-Affiliates | | | | | | 16,710,136 | 2,044,536 | 604,307,908 | 35,196,341 | 0 | 0 |
| **Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | | | | | | | |
| 00000 | AA-1120220 | 09/09/1985 | AVON INSURANCE PLC | GBR | SS/I | A | 2,656,434 | | 2,316,392 | 592,731 | | |
| 00000 | AA-1120220 | 09/09/1985 | AVON INSURANCE PLC | GBR | SS/I | OH | 43,640 | | 35,462 | 8,958 | | |
| 00000 | AA-1560122 | 01/01/1988 | CANADA LIFE ASSURANCE COMPANY | CAN | OTH/I | LTDI | 1,182 | 1,827 | 1,151,682 | 44,988 | | |
| 00000 | AA-1240009 | 01/01/1997 | CIGNA LIFE INSURANCE COMPANY OF EUROPE S.A.-N.V. | BEL | SS/G | A | | | 226,511 | 209,419 | | |
| 00000 | AA-1340125 | 07/15/1994 | HANNOVER RUECK SE | DEU | SS/I | A | 65,112 | | 334,467 | 31,970 | | |
| 00000 | AA-1561031 | 07/01/1997 | LONDON LIFEINSURANCE COMPANY | CAN | QA/G | A | 22 | | 20,108 | 14,075 | | |
| 00000 | AA-5360027 | 11/06/1997 | PT AIA FINANCIAL | IDN | SS/I | A | 390 | | 4,565 | (393) | | |
| 00000 | AA-5360027 | 11/06/1997 | PT AIA FINANCIAL | IDN | SS/I | OH | 6 | | 1,878 | (52) | | |
| 00000 | AA-1121275 | 08/13/1996 | ROYAL & SUN ALLIANCE INSURANCE PLC | GBR | SS/I | A | (3,602) | | 44,107 | 4,573 | | |
| 00000 | AA-1320158 | 01/01/2002 | SCOR SE | FRA | SS/I | A | (13,484) | | 1,191,038 | 181,974 | | |
| 00000 | AA-1240175 | 01/01/1996 | SECURA BELGIAN RE | BEL | QA/G | A | | | 40,710 | 28,498 | | |
| 00000 | AA-1370021 | 03/01/1991 | SWISS RE EUROPE S.A. | LUX | SS/I | A | 118,724 | | 229,262 | 30,505 | | |
| 00000 | AA-1127003 | 01/01/1997 | SYND 1003 CATLIN UNDERWRITING AGENCIES LIMITED | GBR | SS/G | A | | | 4,637 | 6,224 | | |
| 00000 | AA-1126112 | 01/01/1997 | SYND 112/114/316 M J WHITE | GBR | SS/G | A | | | | 19,018 | | |
| 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 | | | 22,949 | 16,064 | | |
| 00000 | AA-1126861 | 01/01/1995 | SYND 861 | GBR | SS/G | A | | | | 388 | | |
| 00000 | AA-1123000 | 01/01/1997 | SYND 9027 R J BLUNT | GBR | SS/G | A | | | 59,371 | 41,559 | | |
| 0999999. | Total - Non-Affiliates - Non-U.S. Non-Affiliates | | | | | | 2,868,424 | 1,827 | 5,691,898 | 1,236,631 | 0 | 0 |
| 1099999. | Total - Non-Affiliates | | | | | | 19,578,560 | 2,046,363 | 609,999,806 | 36,432,972 | 0 | 0 |
| 1199999. | Total - U.S. | | | | | | 1,376,944,487 | 2,641,396 | 3,816,356,264 | 76,872,198 | 0 | 3,253,801,760 |
| 1299999. | Total Non-U.S. | | | | | | 2,868,424 | 1,827 | 5,691,898 | 1,236,631 | 0 | 0 |
| 9999999. | Total | | | | | | 1,379,812,911 | 2,643,223 | 3,822,048,162 | 78,108,829 | 0 | 3,253,801,760 |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| **Life and Annuity - Affiliates - U.S. - Captive** | | | | | | |
| 13028 | 26-0629864 | 10/01/2007 | LINCOLN REINSURANCE COMPANY OF SOUTH CAROLINA | SC | | 456,344 |
| 13693 | 27-0219307 | 12/31/2009 | LINCOLN REINSURANCE COMPANY OF VERMONT I | VT | | 9,738,500 |
| 14116 | 45-2493225 | 08/01/2011 | LINCOLN REINSURANCE COMPANY OF VERMONT III | VT | | 12,819,251 |
| 14147 | 45-3071138 | 10/01/2011 | LINCOLN REINSURANCE COMPANY OF VERMONT IV | VT | | 905,404 |
| 15336 | 46-3277007 | 10/01/2013 | LINCOLN REINSURANCE COMPANY OF VERMONT V | VT | | 10,875,000 |
| 15854 | 47-4846438 | 10/01/2015 | LINCOLN REINSURANCE COMPANY OF VERMONT VI | VT | | 6,360,000 |
| 16183 | 82-0621129 | 07/01/2017 | LINCOLN REINSURANCE COMPANY OF VERMONT VII | VT | | 2,575,000 |
| 0199999. | Total - Life and Annuity Affiliates - U.S. - Captive | | | | 0 | 43,729,499 |
| **Life and Annuity - Affiliates - U.S. - Other** | | | | | | |
| 67652 | 23-2044248 | 04/01/2010 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | 1,532,931 | 14,749,290 |
| 67652 | 23-2044248 | 04/01/2010 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | 1,879,068 | 20,679,527 |
| 65676 | 35-0472300 | 08/01/1964 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | | (292,302) |
| 65676 | 35-0472300 | 08/01/1964 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | 57,139 | 406,496 |
| 65676 | 35-0472300 | 08/01/1964 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | | 72,192 |
| 65676 | 35-0472300 | 08/01/1964 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | | 91,558 |
| 65676 | 35-0472300 | 08/01/1964 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | 30,057 | 30,287 |
| 65676 | 35-0472300 | 08/01/1964 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | 179,797 | 86,118 |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | 25,000 | (37,794) |
| 0299999. | Total - Life and Annuity Affiliates - U.S. - Other | | | | 3,703,992 | 35,785,372 |
| 0399999. | Total - Life and Annuity Affiliates - U.S. - Total | | | | 3,703,992 | 79,514,871 |
| **Life and Annuity - Affiliates - Non-U.S. - Other** | | | | | | |
| 00000 | AA-3160057 | 07/01/2003 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | 2,110,943 | |
| 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 | | 24,000 |
| 0599999. | Total - Life and Annuity Affiliates - Non-U.S. - Other | | | | 2,110,943 | 824,000 |
| 0699999. | Total - Life and Annuity Affiliates - Non-U.S. - Total | | | | 2,110,943 | 824,000 |
| 0799999. | Total - Life and Annuity Affiliates | | | | 5,814,935 | 80,338,871 |
| **Life and Annuity - Non-Affiliates - U.S. Non-Affiliates** | | | | | | |
| 62200 | 95-2496321 | 01/01/2001 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | 54,500 | 33,750 |
| 60348 | 22-1771521 | 06/01/2006 | ACE LIFE INSURANCE COMPANY | CT | | 318,133 |
| 60348 | 22-1771521 | 06/01/2006 | ACE LIFE INSURANCE COMPANY | CT | | 48,156 |
| 60348 | 22-1771521 | 06/01/2006 | ACE LIFE INSURANCE COMPANY | CT | | 5,081,485 |
| 60895 | 35-0145825 | 06/01/1995 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | | 500,000 |
| 61301 | 47-0098400 | 01/01/1982 | AMERITAS LIFE INSURANCE CORP | NE | 9,375 | |
| 61301 | 47-0098400 | 01/01/1982 | AMERITAS LIFE INSURANCE CORP | NE | 864 | |
| 61301 | 47-0098400 | 08/26/1993 | AMERITAS LIFE INSURANCE CORP | NE | | 374 |
| 61689 | 42-0175020 | 06/25/2001 | ATHENE ANNUITY AND LIFE COMPANY | IA | 301,970 | 1,279,578 |
| 62944 | 13-5570651 | 03/17/1979 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | | 5,635 |
| 62944 | 13-5570651 | 09/26/1980 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | | 129,501 |
| 94250 | 52-1236145 | 08/15/2003 | BANNER LIFE INSURANCE COMPANY | MD | | 466,382 |
| 61395 | 87-0115120 | 02/08/1992 | BENEFICIAL LIFE INSURANCE COMPANY | UT | | 131 |
| 61395 | 87-0115120 | 02/08/1992 | BENEFICIAL LIFE INSURANCE COMPANY | UT | | 10,792 |
| 62345 | 47-0766667 | 01/01/1995 | BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA | NE | | 60,999 |
| 62345 | 47-0766667 | 01/01/1995 | BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA | NE | | 97,126 |
| 90638 | 95-6042390 | 03/01/1983 | BEST LIFE AND HEALTH INSURANCE COMPANY | TX | | 13,080 |
| 80659 | 82-4533188 | 08/01/1979 | CANADA LIFE ASSURANCE CO USB | MI | | 26,979 |
| 80659 | 82-4533188 | 08/01/1979 | CANADA LIFE ASSURANCE CO USB | MI | | 4,786 |
| 80659 | 82-4533188 | 08/01/1979 | CANADA LIFE ASSURANCE CO USB | MI | | 25,000 |
| 80659 | 82-4533188 | 08/01/1979 | CANADA LIFE ASSURANCE CO USB | MI | 75,000 | |
| 80659 | 82-4533188 | 08/01/1979 | CANADA LIFE ASSURANCE CO USB | MI | | 402,045 |
| 80659 | 82-4533188 | 08/01/1979 | CANADA LIFE ASSURANCE CO USB | MI | | 250,000 |
| 80659 | 82-4533188 | 01/01/1981 | CANADA LIFE ASSURANCE CO USB | MI | | 289 |
| 15641 | 47-2467513 | 01/01/2014 | CLARET RE INC | VT | | 77,338,219 |
| 84824 | 04-6145677 | 03/31/2009 | COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY | MA | 11,980,211 | (8,373,146) |
| 84824 | 04-6145677 | 04/01/2015 | COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY | MA | 7,957,507 | (5,663,252) |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | | 44,749 |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | 12,828 | |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | 90,415 | 471,540 |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | 15,019 | 74,536 |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | | 45,906 |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | | 30,000 |
| 63177 | 91-0335750 | 03/17/1979 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | | 176 |
| 63274 | 52-6033321 | 03/01/1979 | FIDELITY & GUARANTY LIFE INSURANCE COMPANY | IA | 18,050 | |
| 63274 | 52-6033321 | 03/01/1979 | FIDELITY & GUARANTY LIFE INSURANCE COMPANY | IA | 1,728 | |
| 63274 | 52-6033321 | 03/01/1979 | FIDELITY & GUARANTY LIFE INSURANCE COMPANY | IA | | 16,188 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | | 1,065,127 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | | 50,000 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | 40,933 | 2,023,830 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | | 29,950 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | 152,593 | 1,091,250 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | | 90,000 |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | 35,173 | 541,379 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | | 1,886,879 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | 159,908 | 1,010,332 |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | 34,709 | 394,546 |
| 86258 | 13-2572994 | 08/01/1980 | GENERAL RE LIFE CORPORATION | CT | 339,945 | 1,070,700 |
| 68322 | 84-0467907 | 03/17/1979 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | | 597 |
| 68322 | 84-0467907 | 01/01/1982 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | 19,201 | |
| 68322 | 84-0467907 | 01/01/1982 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | 2,592 | |
| 68322 | 84-0467907 | 01/01/1982 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | 191,842 | 10,792 |
| 64246 | 13-5123390 | 04/16/1995 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA | NY | | 1,603 |
| 88340 | 59-2859797 | 08/01/1980 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 262,500 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 13,419 | |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 909 | |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 8,248 | |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 2,873 | |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 402,045 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 114,705 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 42,966 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 67,124 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 25,902 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 4,362 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 16,411 | 222,802 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 18,774 | 112,504 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 500,000 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 512,500 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 150,000 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 291,776 | 676,630 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 1,582,572 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 45,000 |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | | 9,872,456 |
| 88340 | 59-2859797 | 11/01/1995 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | 364,346 | 442,492 |
| 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 | | 1,765 |
| 65978 | 13-5581829 | 12/02/1974 | METROPOLITAN LIFE INSURANCE COMPANY | NY | 30,739 | |
| 65978 | 13-5581829 | 12/02/1974 | METROPOLITAN LIFE INSURANCE COMPANY | NY | 3,888 | |
| 66044 | 46-0164570 | 03/01/1989 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | | 554 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 45,993 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 1,886,879 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 190,397 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 1,206,133 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 228 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 36,484 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 1,161,425 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | 57,139 | 392,693 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 27,680 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | 100,059 | |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 219,144 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 500,000 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 1,112,500 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 75,000 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 253,357 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 100,000 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | 40,933 | 2,023,830 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 74,267 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 248,905 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | 363,771 | 2,725,412 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | 43,965 | 676,730 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 5,372,127 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 9,512,582 |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 150,000 |
| 66346 | 58-0828824 | 08/01/1980 | MUNICH AMERICAN REASSURANCE COMPANY | GA | 43,260 | 3,452,193 |
| 66346 | 58-0828824 | 09/01/2010 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 3,762 |
| 66680 | 03-0144090 | 04/16/1995 | NATIONAL LIFE INSURANCE COMPANY | VT | | 2,129 |
| 66869 | 31-4156830 | 01/01/1982 | NATIONWIDE LIFE INSURANCE COMPANY | OH | 20,320 | |
| 88099 | 75-1608507 | 02/09/1979 | OPTIMUM RE INSURANCE COMPANY | TX | | 50,000 |
| 88099 | 75-1608507 | 02/09/1979 | OPTIMUM RE INSURANCE COMPANY | TX | | 228,926 |
| 88099 | 75-1608507 | 02/09/1979 | OPTIMUM RE INSURANCE COMPANY | TX | | 5,930,353 |
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | | 134,897 |
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | | 1,784,251 |
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | 18,050 | |
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | 1,295 | |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | | 126,699 |
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | | 132,974 |
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | 4,504 | 1,836,308 |
| 67466 | 95-1079000 | 08/01/1980 | PACIFIC LIFE INSURANCE COMPANY | NE | 33,664 | 2,410,226 |
| 67466 | 95-1079000 | 03/01/1989 | PACIFIC LIFE INSURANCE COMPANY | NE | | 308,610 |
| 93777 | 38-2341728 | 10/01/1995 | PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN | MI | | 16,930,329 |
| 93777 | 38-2341728 | 10/01/1995 | PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN | MI | | 49,987 |
| 68241 | 22-1211670 | 03/17/1979 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | | 352 |
| 67105 | 41-0451140 | 03/17/1979 | RELIASTAR LIFE INSURANCE COMPANY | MN | | 478 |
| 93572 | 43-1235868 | 08/01/1980 | RGA REINSURANCE COMPANY | MO | 88,831 | 7,105,053 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 37,771 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 126,699 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 1,065,052 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 4,504 | 1,836,308 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 25,032 | 345,387 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 1,000,000 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 50,054 | 710,899 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 125,670 | 199,227 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 18,953 | 56,250 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 2,154,752 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 63,464 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 31,733 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 1,277,045 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 75,000 | 18,664 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 34,709 | 394,546 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 757,500 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 50,000 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 1,077,924 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 49,120 | 1,413,573 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 1,010,709 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 171,200 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 126,704 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 4,505 | 1,836,404 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 10,940 | 148,535 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 57,099 | 1,104,999 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 29,950 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 53,372 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 30,057 | |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 152,687 | 590,866 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 75,000 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | 174,306 | 1,405,460 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 307,743 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 240,443 |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | | 250,000 |
| 64688 | 75-6020048 | 08/01/1980 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | 64,891 | 2,463,453 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | 13,746 | |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 1,801 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | 234,661 | 971,456 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 150,000 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | 57,596 | 1,219,350 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | 61,402 | 3,035,747 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 1,279,514 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 214,000 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 4,310,863 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 8,218,405 |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | | 148,535 |
| 64688 | 75-6020048 | 05/01/1985 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | 126,527 | 451,991 |
| 87017 | 62-1003368 | 08/01/1980 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | | 226,571 |
| 87017 | 62-1003368 | 01/01/1982 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | 152,593 | 588,716 |
| 87017 | 62-1003368 | 01/01/1982 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | | 248,832 |
| 87017 | 62-1003368 | 01/01/1982 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | | 316,224 |
| 87017 | 62-1003368 | 01/01/1982 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | 57,596 | 103,690 |
| 87017 | 62-1003368 | 02/08/1992 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | | 124 |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 1,500,000 |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 25,000 |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 335,000 |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 30,287 |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 19,343 |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | 30,057 | |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 1,132,127 |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 603,066 |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | | 250,000 |
| 97071 | 13-3126819 | 01/01/2019 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | 3,006 | |
| 97071 | 13-3126819 | 01/01/2019 | SCOR GLOBAL LIFE USA REINSURANCE CO. | DE | 2,123,250 | 2,025,568 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 21,584 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | 35,173 | 541,384 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 29,950 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 35,582 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | 75,000 | |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | 43,965 | 676,729 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | 57,099 | 123,397 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 35,582 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 76,118 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 1,294,375 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | 53,213 | 2,630,979 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 455,460 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 50,000 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 33,502 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 200,000 |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC. | DE | | 1,155,000 |
| 87572 | 23-2038295 | 08/01/1980 | SCOTTISH RE (U.S.), INC. | DE | | 492,500 |
| 68713 | 84-0499703 | 08/01/1980 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | | 558,195 |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | 23,383 | |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | 2,159 | |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | | 155,000 |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | 143,988 | 439,071 |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | 57,099 | 407,793 |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | | 126,706 |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | 4,506 | 1,836,401 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 26,979 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 754,751 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 854,230 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 402,045 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 26,568 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 36,712 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 19,081 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 68,838 | 45,846 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 600,000 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 301,384 | 1,571,798 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 25,000 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 150,000 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 37,905 | 112,500 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 148,453 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 3,481 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 57,139 | 281,317 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 131,393 | 84,652 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 75,000 | |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 19,804 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 566,363 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 90,000 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 775,293 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 338,545 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 50,650 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 21,880 | 74,267 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 122,800 | 6,071,490 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 150,000 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 933,210 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 12,500 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 730,637 | 5,583,106 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 467,769 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 797,458 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 1,985,211 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 100,000 |
| 82627 | 06-0839705 | 08/01/1980 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | 50,064 | 162,500 |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | | 310,742,522 |
| 70688 | 36-6071399 | 01/01/1995 | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY | NY | | 1,875,725 |
| 70688 | 36-6071399 | 01/01/1995 | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY | NY | 34,709 | 394,545 |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 2,606,590 | 909,176 |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | | 30,287 |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 51,693 | 2,812,891 |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 296,970 | |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 854,217 | |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 45,070 | |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 157,314 | 595,064 |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 150,000 | 545,000 |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | 300,000 | 250,000 |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | | 607,500 |
| 86231 | 39-0989781 | 08/01/1980 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | | 75,000 |
| 86231 | 39-0989781 | 11/01/1995 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | | 1,022 |
| 66281 | 52-0419790 | 01/01/1982 | TRANSAMERICA PREMIER LIFE INSURANCE COMPANY | IA | 17,851 | |
| 69868 | 47-0322111 | 01/01/1982 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | 6,037 | |
| 69868 | 47-0322111 | 01/01/1982 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | 3,758 | |
| 69868 | 47-0322111 | 03/01/1989 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | | 387 |
| 0899999. | Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates | | | | 33,422,802 | 568,898,142 |
| **Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | |
| 00000 | 38-3928807 | 01/01/1982 | ALEA (BERMUDA) LTD. | BMU | | 13,879 |
| 00000 | AA-1360182 | 01/01/1983 | ALLIANZ S.P.A. | ITA | 8,247 | |
| 00000 | AA-1360182 | 01/01/1983 | ALLIANZ S.P.A. | ITA | | 27,167 |
| 00000 | AA-1360182 | 01/01/1986 | ALLIANZ S.P.A. | ITA | | 251 |
| 00000 | AA-1460080 | 03/01/1983 | ALLIANZ SUISSE INSURANCE COMPANY | CHE | | 585 |
| 00000 | AA-1360015 | 11/01/1995 | ASSICURAZIONI GENERALI S.P.A. | ITA | | 300 |
| 00000 | AA-3160075 | 12/27/1985 | BMO REINSURANCE LIMITED | BRB | | 114 |
| 00000 | AA-3190180 | 01/01/1981 | CATALINA GENERAL INSURANCE LTD. | BMU | 6,950 | 13,054 |
| 00000 | AA-1320142 | 03/17/1979 | CCR RE | FRA | | 37,078 |
| 00000 | AA-1320035 | 01/01/1992 | COLISEE RE | FRA | | 3,203 |
| 00000 | 98-0552832 | 01/01/1981 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | SWE | 45,172 | 84,815 |
| 00000 | 98-0552832 | 01/01/1982 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | SWE | 3,421 | |
| 00000 | 98-0552832 | 01/01/1982 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | SWE | 500 | |
| 00000 | 98-0552832 | 01/01/1982 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | SWE | | 51,836 |
| 00000 | AA-1464111 | 01/01/1981 | GLACIER REINSURANCE AG | CHE | | 13,054 |
| 00000 | AA-1360080 | 03/01/1983 | LA FONDIARIA ASSICURAZIONI | ITA | | 976 |
| 00000 | AA-1460100 | 01/01/1981 | NEW REINSURANCE COMPANY LIMITED | CHE | | 26,111 |
| 00000 | AA-1460100 | 01/01/1981 | NEW REINSURANCE COMPANY LIMITED | CHE | | 25,787 |
| 00000 | AA-1320265 | 11/01/1995 | PARTNER REINSURANCE EUROPE LIMITED, SUCCURSALE FRANCAISE | FRA | | 883 |
| 00000 | AA-1120145 | 01/01/1985 | QBE RE (EUROPE) LIMITED | GBR | | 877 |
| 00000 | AA-1120743 | 03/01/1983 | REASSURE LIMITED | GBR | | 1,216 |
| 00000 | AA-3160046 | 05/05/1986 | ROYAL BANK OF CANADA INSURANCE COMPANY LIMITED | BRB | | 2,004 |
| 00000 | AA-1320158 | 09/01/2001 | SCOR SE | FRA | | 976 |
| 00000 | AA-1340015 | 01/01/1982 | SCOR RUCKVERSICHERUNG DEUTSCHLAND AG | DEU | 872 | |
| 00000 | AA-1340015 | 01/01/1982 | SCOR RUCKVERSICHERUNG DEUTSCHLAND AG | DEU | 173 | |
| 00000 | AA-1340015 | 01/01/1982 | SCOR RUCKVERSICHERUNG DEUTSCHLAND AG | DEU | 1,061 | |
| 00000 | AA-1340015 | 01/01/1982 | SCOR RUCKVERSICHERUNG DEUTSCHLAND AG | DEU | 173 | |
| 00000 | AA-1340015 | 01/01/1982 | SCOR RUCKVERSICHERUNG DEUTSCHLAND AG | DEU | | 173,786 |
| 00000 | AA-1320158 | 09/01/2001 | SCOR SE | FRA | | 91,408 |
| 00000 | AA-1460146 | 12/31/2008 | SWISS REINSURANCE COMPANY LTD. | CHE | | 89,124 |
| 00000 | AA-1560160 | 12/01/2001 | SWISS REINSURANCE COMPANY LTD, CANADIAN BRANCH - L&H | CAN | | 16,852 |
| 00000 | AA-1580007 | 09/26/1980 | THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED | JPN | | 596 |
| 00000 | AA-1581003 | 07/01/1998 | THE GIBRALTAR LIFE INSURANCE CO., LTD. | JPN | | 1,315 |
| 0999999. | Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates | | | | 66,569 | 677,247 |
| 1099999. | Total - Life and Annuity Non-Affiliates | | | | 33,489,371 | 569,575,389 |
| 1199999. | Total - Life and Annuity | | | | 39,304,306 | 649,914,260 |
| **Accident and Health - Affiliates - U.S. - Other** | | | | | | |
| 65676 | 35-0472300 | 01/01/1962 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | 144,527 | |
| 1399999. | Total - Accident and Health Affiliates - U.S. - Other | | | | 144,527 | 0 |
| 1499999. | Total - Accident and Health Affiliates - U.S. - Total | | | | 144,527 | 0 |
| **Accident and Health - Affiliates - Non-U.S. - Other** | | | | | | |
| 00000 | AA-3160057 | 12/31/1990 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | | 2,589,564 |
| 1699999. | Total - Accident and Health Affiliates - Non-U.S. - Other | | | | 0 | 2,589,564 |
| 1799999. | Total - Accident and Health Affiliates - Non-U.S. - Total | | | | 0 | 2,589,564 |
| 1899999. | Total - Accident and Health Affiliates | | | | 144,527 | 2,589,564 |
| **Accident and Health - Non-Affiliates - U.S. Non-Affiliates** | | | | | | |
| 00000 | AA-9995055 | 07/01/1985 | AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE | ME | 7,048 | 13,318 |
| 00000 | AA-9995055 | 02/01/1986 | AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE | ME | 4,861 | 415 |
| 62944 | 13-5570651 | 07/01/1986 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | | 4,231,445 |
| 80659 | 82-4533188 | 04/01/1983 | CANADA LIFE ASSURANCE CO USB | MI | | 364,906 |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | 1,459,566 | 568,491 |
| 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 | | 543,005 |
| 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 | | 1,171,338 |
| 65056 | 38-1659835 | 10/01/1992 | JACKSON NATIONAL LIFE INSURANCE CO. | MI | | 82,061 |
| 65978 | 13-5581829 | 05/10/1999 | METROPOLITAN LIFE INSURANCE COMPANY | NY | | 1,258,383 |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 66346 | 58-0828824 | 09/01/2010 | MUNICH AMERICAN REASSURANCE COMPANY | GA | | 864,600 |
| 66346 | 58-0828824 | 10/01/2014 | MUNICH AMERICAN REASSURANCE COMPANY | GA | 2,092,671 | 127,948 |
| 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 | | 552,899 |
| 67598 | 04-1768571 | 05/01/1991 | PAUL REVERE LIFE INSURANCE COMPANY | MA | 125,440 | |
| 93777 | 38-2341728 | 10/01/1995 | PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN | MI | | 49,040 |
| 93572 | 43-1235868 | 01/01/1986 | RGA REINSURANCE COMPANY | MO | | (5) |
| 93572 | 43-1235868 | 05/01/1989 | RGA REINSURANCE COMPANY | MO | 37,277 | (265) |
| 93572 | 43-1235868 | 09/01/2010 | RGA REINSURANCE COMPANY | MO | 1,633,749 | 73,162 |
| 97071 | 13-3126819 | 01/01/2019 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | | 171,933 |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC | MO | (101,597) | |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC | MO | 67,462 | |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | 915,804 | 3,270,852 |
| 82627 | 06-0839705 | 01/01/2019 | SWISS RE LIFE & HEALTH AMERICA INC | MO | 212,792 | 211,888 |
| 62596 | 31-0252460 | 06/01/1990 | UNION FIDELITY LIFE INSURANCE COMPANY | KS | | 2,619 |
| 1999999. | Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates | | | | 6,990,244 | 14,684,731 |
| **Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | |
| 00000 | AA-1127084 | 09/01/1993 | LLOYD'S SYNDICATE NUMBER 1084 | GBR | 29,436 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 2,160 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 4,321 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 1,728 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 2,593 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 8,642 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 3,026 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 2,160 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 2,160 | |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | GBR | 2,160 | |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | GBR | 15,928 | |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | GBR | 39,824 | |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | GBR | 27,877 | |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | GBR | 8,396 | |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | GBR | 13,075 | |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | GBR | 11,949 | |
| 00000 | AA-1320158 | 11/05/2001 | SCOR SE | FRA | | 122,270 |
| 00000 | AA-1460146 | 01/01/2013 | SWISS REINSURANCE COMPANY LTD | CHE | | 9,972,523 |
| 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 | |
| 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 | 10,094,793 |
| 2199999. | Total - Accident and Health Non-Affiliates | | | | 7,896,171 | 24,779,524 |
| 2299999. | Total - Accident and Health | | | | 8,040,698 | 27,369,088 |
| 2399999. | Total U.S. | | | | 44,261,565 | 663,097,744 |
| 2499999. | Total Non-U.S. | | | | 3,083,439 | 14,185,604 |
| 9999999. | Total | | | | 47,345,004 | 677,283,348 |

# 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 9 | Reserve Credit Taken 10 | 11 | Outstanding Surplus Relief 12 | Outstanding Surplus Relief 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 39,589,388,353 | 994,560,244 | 955,507,649 | 89,218,612 | | | | 381,195,395 |
| 0199999. | Total - General Account - Authorized - Affiliates - U.S. - Captive | | | | | | 39,589,388,353 | 994,560,244 | 955,507,649 | 89,218,612 | 0 | 0 | 0 | 381,195,395 |
| **General Account - Authorized - Affiliates - U.S. - Other** | | | | | | | | | | | | | | |
| 67652 | 23-2044248 | 04/01/2010 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | YRT/I | OL | 6,614,980,371 | 74,131,804 | 74,284,025 | 53,303,814 | | | | |
| 67652 | 23-2044248 | 04/01/2015 | FIRST PENN-PACIFIC LIFE INSURANCE COMPANY | IN | YRT/I | OL | 5,412,278,063 | 5,031,091 | 5,086,591 | 43,385,938 | | | | |
| 62057 | 22-0832760 | 01/01/2001 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | CO/I | DIS | | | | 25 | | | | |
| 62057 | 22-0832760 | 01/01/2001 | LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK | NY | YRT/I | OL | 2,987,504 | | | 5,131 | | | | |
| 65676 | 35-0472300 | 08/01/1964 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | CO/I | OL | 495,546,356 | 10,652,610 | 10,511,800 | 6,523,785 | | | | |
| 65676 | 35-0472300 | 08/01/1971 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | YRT/I | OL | 648,342,076 | 16,420,878 | 17,977,280 | 13,773,630 | | | | |
| 65676 | 35-0472300 | 01/01/1999 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | CO/G | OL | 98,346,250 | | | 97,324 | | | | |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | CO/I | DIS | | | | 6,144 | | | | |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | YRT/I | OL | 297,751,839 | 1,446,760 | 1,488,024 | 613,495 | | | | |
| 65676 | 35-0472300 | 01/01/2001 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | CO/I | OL | 2,947,825,893 | 58,725,178 | 73,079,824 | 5,078,991 | | | | |
| 0299999. | Total - General Account - Authorized - Affiliates - U.S. - Other | | | | | | 16,518,058,352 | 166,408,321 | 182,427,544 | 122,788,277 | 0 | 0 | 0 | 0 |
| 0399999. | Total - General Account - Authorized - Affiliates - U.S. - Total | | | | | | 56,107,446,705 | 1,160,968,565 | 1,137,935,193 | 212,006,889 | 0 | 0 | 0 | 381,195,395 |
| 0799999. | Total - General Account - Authorized - Affiliates | | | | | | 56,107,446,705 | 1,160,968,565 | 1,137,935,193 | 212,006,889 | 0 | 0 | 0 | 381,195,395 |
| **General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 62200 | 95-2496321 | 01/01/2001 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | CO/I | DIS | | | | 773 | | | | |
| 62200 | 95-2496321 | 01/01/2001 | ACCORDIA LIFE AND ANNUITY COMPANY | IA | YRT/I | OL | 23,460,050 | 282,800 | 288,041 | 55,536 | | | | |
| 60348 | 22-1771521 | 06/01/2006 | ACE LIFE INSURANCE COMPANY | CT | YRT/I | OL | 1,905,230,137 | 34,518,444 | 32,447,558 | 27,762,812 | | | | |
| 60186 | 36-2554642 | 09/01/1998 | ALLSTATE LIFE INSURANCE COMPANY | IL | CO/I | VA | | 6,324,302 | 6,045,215 | 55,985 | | | | |
| 60186 | 36-2554642 | 09/01/1998 | ALLSTATE LIFE INSURANCE COMPANY | IL | CO/I | FA | | 2,755,612 | 2,374,873 | | | | | |
| 60895 | 35-0145825 | 01/01/1980 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | YRT/I | OL | 2,220,000 | 50,398 | 53,553 | 30,108 | | | | |
| 60895 | 35-0145825 | 06/01/1995 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | CO/I | OL | 5,212,000 | 308,176 | 356,142 | 8,893 | | | | |
| 61301 | 47-0098400 | 03/17/1979 | AMERITAS LIFE INSURANCE CORP | NE | CO/I | OL | | | 2,102 | (44) | | | | |
| 61301 | 47-0098400 | 01/01/1982 | AMERITAS LIFE INSURANCE CORP | NE | YRT/I | OL | 314,180 | 6,664 | 6,669 | 6,259 | | | | |
| 61301 | 47-0098400 | 08/26/1993 | AMERITAS LIFE INSURANCE CORP | NE | YRT/I | OL | 589,800 | 2,053 | 4,073 | 2,378 | | | | |
| 61492 | 44-0188050 | 08/01/2017 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | CO/I | FA | | 16,105,229 | 16,340,133 | | | | | |
| 61492 | 44-0188050 | 08/01/2017 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | CO/I | IA | | 1,658,983,403 | 914,201,049 | 750,052,231 | | | | |
| 61689 | 42-0175020 | 07/01/1992 | ATHENE ANNUITY AND LIFE COMPANY | IA | CO/I | OL | 6,758,971 | 3,752,120 | 4,254,059 | 118,856 | | | | |
| 61689 | 42-0175020 | 04/15/1997 | ATHENE ANNUITY AND LIFE COMPANY | IA | CO/I | OL | 30,946,654 | 3,985,228 | 3,988,103 | 59,547 | | | | |
| 61689 | 42-0175020 | 01/01/2001 | ATHENE ANNUITY AND LIFE COMPANY | IA | CO/I | OL | 2,045,746,902 | 42,363,834 | 53,464,630 | 3,993,873 | | | | |
| 61689 | 42-0175020 | 06/25/2001 | ATHENE ANNUITY AND LIFE COMPANY | IA | CO/I | DIS | | 21,459 | 22,759 | 14,893 | | | | |
| 61689 | 42-0175020 | 06/25/2001 | ATHENE ANNUITY AND LIFE COMPANY | IA | YRT/I | OL | 960,370,842 | 4,653,541 | 4,784,094 | 2,760,497 | | | | |
| 62944 | 13-5570651 | 03/17/1979 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | CO/I | OL | | | 25,527 | (439) | | | | |
| 62944 | 13-5570651 | 09/08/1980 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | YRT/I | OL | 22,585,028 | 373,139 | 395,287 | 310,023 | | | | |
| 62944 | 13-5570651 | 07/01/1998 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | YRT/I | OL | 4,392,021 | 990,641 | 1,904,946 | 218,737 | | | | |

# 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 |
| 94250 | 52-1236145 | 08/15/2003 | BANNER LIFE INSURANCE COMPANY | MD | YRT/I | OL | 4,769,985 | 79,756 | 74,700 | 74,358 | | | | |
| 61395 | 87-0115120 | 01/01/1982 | BENEFICIAL LIFE INSURANCE COMPANY | UT | YRT/I | OL | 2,061,182 | 33,406 | 36,736 | 26,845 | | | | |
| 61395 | 87-0115120 | 05/01/1982 | BENEFICIAL LIFE INSURANCE COMPANY | UT | CO/I | OL | 85,865 | 1,916 | 2,058 | 3,679 | | | | |
| 61395 | 87-0115120 | 11/01/1995 | BENEFICIAL LIFE INSURANCE COMPANY | UT | YRT/I | OL | 60,498 | 944 | 5,504 | 1,590 | | | | |
| 62345 | 47-0766667 | 03/17/1979 | BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA | NE | CO/I | OL | 21,553,480 | 107,852 | 157,593 | 61,199 | | | | |
| 62345 | 47-0766667 | 06/01/1982 | BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA | NE | YRT/I | OL | 26,934,139 | 513,864 | 520,053 | 611,100 | | | | |
| 62345 | 47-0766667 | 11/22/1996 | BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA | NE | YRT/I | OL | 32,946,975 | 291,866 | 324,071 | 42,436 | | | | |
| 71714 | 75-1277524 | 01/01/1982 | BERKSHIRE LIFE INSURANCE COMPANY OF AMERICA | MA | YRT/I | OL | | | 2,198 | 486 | | | | |
| 90638 | 95-6042390 | 03/01/1983 | BEST LIFE AND HEALTH INSURANCE COMPANY | TX | YRT/I | OL | 2,512,514 | 49,106 | 53,507 | 50,307 | | | | |
| 80659 | 82-4533188 | 03/17/1979 | CANADA LIFE ASSURANCE CO USB | MI | CO/I | OL | | | 1,584 | (44) | | | | |
| 80659 | 82-4533188 | 08/01/1979 | CANADA LIFE ASSURANCE CO USB | MI | YRT/I | OL | 7,350,754,731 | 25,729,174 | 25,442,793 | 18,649,689 | | | | |
| 80659 | 82-4533188 | 08/13/1992 | CANADA LIFE ASSURANCE CO USB | MI | YRT/I | OL | 374,569 | 106,223 | 255,493 | 27,037 | | | | |
| 80659 | 82-4533188 | 05/01/1997 | CANADA LIFE ASSURANCE CO USB | MI | CO/I | OL | 110,979,021 | 706,250 | 1,324,556 | 242,444 | | | | |
| 80659 | 82-4533188 | 06/30/2018 | CANADA LIFE ASSURANCE CO USB | MI | YRT/G | OL | 333,295,504,741 | | | 499,432,812 | | | | |
| 62049 | 57-0144607 | 04/01/1997 | COLONIAL LIFE & ACCIDENT INSURANCE CO | SC | CO/I | OL | 289,589,464 | 44,326,105 | 46,467,733 | 2,819,470 | | | | |
| 84824 | 04-6145677 | 07/01/1977 | COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY | MA | YRT/I | OL | 286,355 | 2,605 | 2,388 | 3,531 | | | | |
| 84824 | 04-6145677 | 03/31/2009 | COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY | MA | CO/I | OL | | 599,119,817 | 625,644,686 | (15,975,603) | | | | |
| 84824 | 04-6145677 | 04/01/2015 | COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY | MA | CO/I | OL | | 545,811,145 | 567,582,355 | (12,879,204) | | | | |
| 68276 | 48-1024691 | 08/01/1980 | EMPLOYERS REASSURANCE CORPORATION | KS | YRT/I | OL | 145,167,075 | 1,990,353 | 1,831,309 | 1,216,697 | | | | |
| 68276 | 48-1024691 | 11/01/1996 | EMPLOYERS REASSURANCE CORPORATION | KS | CO/I | OL | 405,304,161 | 7,064,723 | 8,464,469 | 1,257,674 | | | | |
| 63177 | 91-0335750 | 03/17/1979 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | CO/I | OL | | | 1,594 | (44) | | | | |
| 63177 | 91-0335750 | 03/01/1989 | FARMERS NEW WORLD LIFE INSURANCE COMPANY | WA | YRT/I | OL | 99,592 | 984 | 931 | 537 | | | | |
| 63274 | 52-6033321 | 03/01/1979 | FIDELITY & GUARANTY LIFE INSURANCE COMPANY | IA | YRT/I | OL | 2,964,993 | 51,026 | 55,509 | 44,420 | | | | |
| 69140 | 04-1867050 | 01/01/1982 | FIRST ALLMERICA FINANCIAL LIFE INSURANCE CO | MA | YRT/I | OL | 66,232 | 1,317 | 1,298 | 1,187 | | | | |
| 86258 | 13-2572994 | 05/01/1971 | GENERAL RE LIFE CORPORATION | CT | YRT/I | OL | 8,670,608,243 | 104,438,737 | 102,148,277 | 82,562,605 | | | | |
| 86258 | 13-2572994 | 02/01/1973 | GENERAL RE LIFE CORPORATION | CT | CO/I | OL | 5,534,143 | 657,335 | 662,964 | 91,188 | | | | |
| 86258 | 13-2572994 | 04/01/2010 | GENERAL RE LIFE CORPORATION | CT | YRT/I | OL | 10,000 | | | 22 | | | | |
| 63967 | 74-0651020 | 12/01/2001 | GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY | TX | CO/G | SC | | 89,761 | 138,917 | | | | | |
| 68322 | 84-0467907 | 03/17/1979 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | CO/I | OL | | | 3,325 | (88) | | | | |
| 68322 | 84-0467907 | 01/01/1982 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | YRT/I | OL | 5,821,524 | 87,835 | 94,470 | 92,870 | | | | |
| 68322 | 84-0467907 | 01/01/1986 | GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY | CO | YRT/I | OL | 366,047 | 3,723 | 7,440 | 4,254 | | | | |
| 64246 | 13-5123390 | 03/17/1979 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA | NY | CO/I | OL | | | 8,844 | (219) | | | | |
| 64246 | 13-5123390 | 04/16/1995 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA | NY | YRT/I | OL | 777,800 | 10,131 | 50,949 | 32,183 | | | | |
| 88340 | 59-2859797 | 01/01/1981 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | CO/I | OL | 124,211,278 | 1,822,558 | 1,323,323 | 2,608,037 | | | | |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | CO/I | OL | 203,650 | 183,364 | 181,224 | 19,979 | | | | |
| 88340 | 59-2859797 | 01/01/1982 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | YRT/I | OL | 11,845,575,823 | 103,275,994 | 96,994,269 | 69,783,075 | | | | |
| 88340 | 59-2859797 | 11/01/1995 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | YRT/I | OL | 47,611,689 | 358,533 | 356,455 | 128,438 | | | | |

# 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 | 01/01/2000 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | CO/I | OL | 3,169,989,858 | 84,915,806 | 89,306,672 | 3,689,829 | | | | |
| 88340 | 59-2859797 | 12/01/2002 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | YRT/I | OL | 124,524,508 | 1,245,385 | 1,168,333 | 777,331 | | | | |
| 88340 | 59-2859797 | 07/01/2015 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | CO/I | IA | | 459,944,522 | 362,630,089 | | | | | 66,807,058 |
| 70815 | 06-0838648 | 07/01/2000 | HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY | CT | OTH/G | OL | 125,000 | 25,005 | 31,370 | | | | | |
| 65056 | 38-1659835 | 01/01/1982 | JACKSON NATIONAL LIFE INSURANCE CO | MI | YRT/I | OL | 193,188 | 4,231 | 4,349 | 3,529 | | | | |
| 64017 | 75-0300900 | 01/01/1982 | JEFFERSON NATIONAL LIFE INSURANCE COMPANY | TX | YRT/I | OL | 78,066 | 1,425 | 1,350 | 1,070 | | | | |
| 65838 | 01-0233346 | 03/17/1979 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | CO/I | OL | | | 11,712 | (219) | | | | |
| 65838 | 01-0233346 | 03/01/1989 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | YRT/I | OL | 958,658 | 10,981 | 21,821 | 10,635 | | | | |
| 65315 | 04-6076039 | 01/01/1982 | LIBERTY LIFE ASSURANCE COMPANY OF BOSTON | NH | YRT/I | OL | 187,449 | 2,879 | 2,833 | 3,833 | | | | |
| 65978 | 13-5581829 | 12/02/1974 | METROPOLITAN LIFE INSURANCE COMPANY | NY | YRT/I | OL | 5,224,847 | 121,402 | 127,611 | 105,677 | | | | |
| 66044 | 46-0164570 | 03/17/1979 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | CO/I | OL | | | 1,663 | (44) | | | | |
| 66044 | 46-0164570 | 03/01/1989 | MIDLAND NATIONAL LIFE INSURANCE COMPANY | IA | YRT/I | OL | 381,453 | 3,491 | 5,111 | 2,729 | | | | |
| 66346 | 58-0828824 | 12/01/1970 | MUNICH AMERICAN REASSURANCE COMPANY | GA | YRT/I | OL | 48,350,666,928 | 306,896,620 | 283,168,121 | 204,437,337 | | | | |
| 66346 | 58-0828824 | 12/01/1986 | MUNICH AMERICAN REASSURANCE COMPANY | GA | CO/I | OL | 4,820,191,032 | 138,029,196 | 143,274,843 | 9,532,826 | | | | |
| 66346 | 58-0828824 | 09/01/2010 | MUNICH AMERICAN REASSURANCE COMPANY | GA | OTH/G | OL | 7,335,500 | 2,805,912 | 2,427,272 | 134,398 | | | | |
| 66346 | 58-0828824 | 09/30/2018 | MUNICH AMERICAN REASSURANCE COMPANY | GA | COFW/I | XXXL | 112,199,446,450 | 194,523,834 | 122,760,821 | 188,071,793 | | | | 29,822,613 |
| 66680 | 03-0144090 | 03/17/1979 | NATIONAL LIFE INSURANCE COMPANY | VT | CO/I | OL | | | 2,102 | (44) | | | | |
| 66680 | 03-0144090 | 07/01/1986 | NATIONAL LIFE INSURANCE COMPANY | VT | YRT/I | OL | | | 9,566 | | | | | |
| 66680 | 03-0144090 | 04/16/1995 | NATIONAL LIFE INSURANCE COMPANY | VT | YRT/I | OL | 1,648,195 | 14,968 | 15,251 | 7,018 | | | | |
| 66869 | 31-4156830 | 01/01/1982 | NATIONWIDE LIFE INSURANCE COMPANY | OH | YRT/I | OL | 326,303 | 6,576 | 6,488 | 6,879 | | | | |
| 66915 | 13-5582869 | 08/01/1986 | NEW YORK LIFE INSURANCE COMPANY | NY | YRT/I | OL | 609,828 | 19,355 | 19,155 | 17,552 | | | | |
| 66915 | 13-5582869 | 07/01/1998 | NEW YORK LIFE INSURANCE COMPANY | NY | CO/G | OL | | 1,023,626 | 1,439,021 | | | | | |
| 88099 | 75-1608507 | 02/09/1979 | OPTIMUM RE INSURANCE COMPANY | TX | YRT/I | OL | 9,711,328,441 | 57,430,505 | 50,405,012 | 34,098,171 | | | | |
| 88099 | 75-1608507 | 05/01/1979 | OPTIMUM RE INSURANCE COMPANY | TX | CO/I | OL | | | | (2,674) | | | | |
| 88099 | 75-1608507 | 01/01/1989 | OPTIMUM RE INSURANCE COMPANY | TX | CO/I | OL | 2,000,000 | 35,610 | 32,757 | 37,065 | | | | |
| 76112 | 86-0216483 | 11/09/1994 | OXFORD LIFE INSURANCE COMPANY | AZ | CO/I | FA | | | 23,273,279 | (22,256,504) | | | | |
| 67466 | 95-1079000 | 08/01/1979 | PACIFIC LIFE INSURANCE COMPANY | NE | YRT/I | OL | 2,091,045,950 | 49,786,547 | 50,091,837 | 30,455,384 | | | | |
| 67466 | 95-1079000 | 01/01/1981 | PACIFIC LIFE INSURANCE COMPANY | NE | CO/I | OL | 49,422,067 | 1,265,461 | 914,861 | 838,386 | | | | |
| 67466 | 95-1079000 | 07/01/1981 | PACIFIC LIFE INSURANCE COMPANY | NE | CO/I | OL | 1,890,949 | 600,387 | 646,064 | 14,653 | | | | |
| 67466 | 95-1079000 | 01/01/1982 | PACIFIC LIFE INSURANCE COMPANY | NE | YRT/I | OL | 291,039 | 6,733 | 6,924 | 5,952 | | | | |
| 67466 | 95-1079000 | 11/22/1996 | PACIFIC LIFE INSURANCE COMPANY | NE | YRT/I | OL | 3,383,410 | 44,509 | 207,234 | 50,952 | | | | |
| 93777 | 38-2341728 | 10/01/1995 | PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN | MI | CO/G | OL | 1,202,766,313 | 43,793,841 | 43,973,024 | 2,385,188 | | | | |
| 93777 | 38-2341728 | 10/01/1995 | PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN | MI | CO/I | OA | | 637,203,242 | 653,604,149 | | | | | |
| 93777 | 38-2341728 | 10/01/1995 | PAVONIA LIFE INSURANCE COMPANY OF MICHIGAN | MI | CO/I | OL | 435,000 | 53,328 | 50,556 | 3,316 | | | | |
| 68241 | 22-1211670 | 06/01/1976 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | YRT/I | OL | 762,461 | 24,199 | 23,949 | 37,829 | | | | |
| 68241 | 22-1211670 | 03/17/1979 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | CO/I | OL | | | 3,187 | (88) | | | | |
| 68241 | 22-1211670 | 01/01/1982 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | YRT/I | OL | 453,084 | 9,753 | 9,751 | 11,191 | | | | |

# 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 |
| 68241 | 22-1211670 | 02/05/1998 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | YRT/I | OL | 185,064 | 1,968 | 1,863 | 1,074 | | | | |
| 67105 | 41-0451140 | 03/23/1993 | RELIASTAR LIFE INSURANCE COMPANY | MN | CO/I | OL | | | 3,525 | (12,471) | | | | |
| 67105 | 41-0451140 | 01/01/1999 | RELIASTAR LIFE INSURANCE COMPANY | MN | YRT/I | OL | 291,291 | 2,501 | 2,185 | (243,186) | | | | |
| 93572 | 43-1235868 | 01/01/1981 | RGA REINSURANCE COMPANY | MO | YRT/I | OL | 35,723,816,657 | 292,833,737 | 282,250,819 | 203,331,674 | | | | |
| 93572 | 43-1235868 | 09/01/1983 | RGA REINSURANCE COMPANY | MO | CO/I | OL | 4,954,268,747 | 112,472,068 | 121,433,086 | 27,531,866 | | | | |
| 93572 | 43-1235868 | 05/01/2010 | RGA REINSURANCE COMPANY | MO | YRT/I | OL | 1,993,714,650 | 8,242,642 | 6,898,772 | 5,258,247 | | | | |
| 64688 | 75-6020048 | 03/01/1983 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | YRT/I | OL | 14,063,825,011 | 202,263,567 | 193,267,175 | 157,618,537 | | | | |
| 64688 | 75-6020048 | 05/01/1985 | SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY | DE | CO/I | OL | 42,832,822 | 36,298,933 | 37,180,331 | | | | | |
| 87017 | 62-1003368 | 01/01/1982 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | YRT/I | OL | 1,284,365,033 | 23,423,320 | 22,982,173 | 15,598,036 | | | | |
| 87017 | 62-1003368 | 06/01/1995 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | CO/I | OL | 28,474,119 | 205,263 | 251,235 | 60,434 | | | | |
| 87017 | 62-1003368 | 11/01/1995 | SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE | DE | YRT/I | OL | 3,477 | 895 | 3,043 | 1,590 | | | | |
| 97071 | 13-3126819 | 05/01/1980 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | YRT/I | OL | 12,740,062,199 | 35,539,810 | 33,642,510 | 17,932,585 | | | | |
| 97071 | 13-3126819 | 01/01/2000 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | CO/I | OL | 720,057,186 | 18,144,244 | 20,308,233 | 1,041,723 | | | | |
| 97071 | 13-3126819 | 06/16/2018 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | OTH/G | OL | | | | 120,017 | | | | |
| 97071 | 13-3126819 | 01/01/2019 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | OTH/G | OL | | | | 4,742,198 | | | | |
| 97071 | 13-3126819 | 01/01/2019 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | OTH/G | OL | 7,790,470,017 | 296,338 | | 9,864,896 | | | | |
| 87572 | 23-2038295 | 11/01/1979 | SCOTTISH RE (U.S.), INC | DE | YRT/I | OL | 1,201,817,329 | 15,801,238 | 16,615,084 | 12,532,550 | | | | |
| 87572 | 23-2038295 | 12/01/1980 | SCOTTISH RE (U.S.), INC | DE | CO/I | OL | 274,870,525 | 6,398,912 | 6,548,633 | 4,201,879 | | | | |
| 87572 | 23-2038295 | 01/01/1995 | SCOTTISH RE (U.S.), INC | DE | OTH/G | OL | 106,000 | 48,686 | 49,029 | | | | | |
| 87572 | 23-2038295 | 01/01/2000 | SCOTTISH RE (U.S.), INC | DE | CO/I | OL | 3,564,507,419 | 98,309,795 | 104,198,041 | 4,343,068 | | | | |
| 87572 | 23-2038295 | 06/01/2001 | SCOTTISH RE (U.S.), INC | DE | MCO/I | FA | | | | (192,384) | | | 153,837,851 | |
| 87572 | 23-2038295 | 10/01/2002 | SCOTTISH RE (U.S.), INC | DE | CO/I | FA | | 46,017,097 | 50,913,563 | (25,000) | | | | |
| 87572 | 23-2038295 | 12/01/2002 | SCOTTISH RE (U.S.), INC | DE | YRT/I | OL | 5,115,896,585 | 60,244,169 | 58,699,729 | 43,159,499 | | | | |
| 68713 | 84-0499703 | 01/01/1982 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | YRT/I | OL | 1,970,743,113 | 51,993,642 | 53,295,728 | 36,385,527 | | | | |
| 68713 | 84-0499703 | 01/01/1985 | SECURITY LIFE OF DENVER INSURANCE COMPANY | CO | CO/I | OL | 764,499,037 | 22,906,456 | 23,849,227 | 5,762,285 | | | | |
| 82627 | 06-0839705 | 01/01/1962 | SWISS RE LIFE & HEALTH AMERICA INC | MO | YRT/I | OL | 31,029,161,488 | 272,674,304 | 258,620,942 | 200,397,211 | | | | |
| 82627 | 06-0839705 | 01/01/1970 | SWISS RE LIFE & HEALTH AMERICA INC | MO | CO/I | OL | 3,802,892,510 | 82,490,096 | 85,204,448 | 15,323,811 | | | | |
| 82627 | 06-0839705 | 01/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | CO/G | CL | | 71 | | 143 | | | | |
| 82627 | 06-0839705 | 01/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | CO/G | OL | | 2,012,354 | 2,145,118 | | | | | |
| 82627 | 06-0839705 | 01/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | MCO/I | OL | 474,634,521 | 8 | 8 | 2,224,618 | | | 16,546,994 | |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | COFW/G | OA | | 31,273,365 | 31,933,819 | 71,856 | | | | 31,273,365 |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | YRTFW/I | OL | 3,596,661,640 | 3,836,862 | 2,382,789 | 24,976,124 | | | | 50,664,753 |
| 82627 | 06-0839705 | 09/01/2006 | SWISS RE LIFE & HEALTH AMERICA INC | MO | OTH/G | OL | 752,000 | 272,767 | 319,037 | | | | | |
| 82627 | 06-0839705 | 07/01/2007 | SWISS RE LIFE & HEALTH AMERICA INC | MO | CO/I | VA | | 7,333,989 | 12,040,677 | | | | | |
| 82627 | 06-0839705 | 01/01/2013 | SWISS RE LIFE & HEALTH AMERICA INC | MO | CO/I | ADB | 281,315,888 | 588,726 | 755,272 | 301,080 | | | | |
| 82627 | 06-0839705 | 01/01/2013 | SWISS RE LIFE & HEALTH AMERICA INC | MO | CO/I | DIS | | 13,952,930 | 14,076,505 | 424,612 | | | | |
| 82627 | 06-0839705 | 01/01/2013 | SWISS RE LIFE & HEALTH AMERICA INC | MO | CO/I | OL | 2,340,534,608 | 44,201,751 | 54,669,814 | 5,423,819 | | | | |

# 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 | 01/01/2014 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | CO/I | OL | 48,807,033,354 | 546,852,049 | 645,832,054 | 511,593,547 | | | | |
| 82627 | 06-0839705 | 01/01/2015 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | CO/I | OL | 1,636,471,272 | 15,675,493 | | 11,686,619 | | | | |
| 82627 | 06-0839705 | 01/01/2016 | SWISS RE LIFE & HEALTH AMERICA INC. | MO | COFW/I | OA | | 15,100,567 | 3,499,526 | (582,118) | | | | 14,381,918 |
| 70688 | 36-6071399 | 01/01/1995 | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY | NY | YRT/I | OL | 692,878,430 | 9,145,918 | 9,457,283 | 9,752,123 | | | | |
| 86231 | 39-0989781 | 07/01/1969 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | OL | 261,669,215 | 5,427,349 | 6,708,011 | 3,289,223 | | | | |
| 86231 | 39-0989781 | 03/17/1979 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | OL | | | 2,102 | (44) | | | | |
| 86231 | 39-0989781 | 01/01/1989 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | OL | 2,856,311,758 | 102,193,836 | 105,176,303 | 9,173,152 | | | | |
| 86231 | 39-0989781 | 07/27/1992 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | FA | | 82,723,316 | 91,094,412 | (354,779) | | | | |
| 86231 | 39-0989781 | 11/01/1995 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | OL | 672,430 | 6,888 | 8,276 | 4,725 | | | | |
| 69868 | 47-0322111 | 03/17/1979 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | CO/I | OL | | | 1,663 | (44) | | | | |
| 69868 | 47-0322111 | 01/01/1982 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | YRT/I | OL | 97,668 | 2,257 | 2,323 | 1,996 | | | | |
| 69868 | 47-0322111 | 03/01/1989 | UNITED OF OMAHA LIFE INSURANCE COMPANY | NE | YRT/I | OL | 647,499 | 2,079 | 3,901 | 2,411 | | | | |
| 0899999. | Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates | | | | | | 737,162,768,893 | 7,459,455,031 | 6,707,188,793 | 3,231,691,544 | 0 | 0 | 170,384,845 | 192,949,707 |
| **General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 14147 | 45-3071138 | 10/01/2011 | LINCOLN REINSURANCE COMPANY OF VERMONT IV | | | | | | | | | | | |
| 0999999. | Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1099999. | Total - General Account - Authorized - Non-Affiliates | | | | | | 737,162,768,893 | 7,459,455,031 | 6,707,188,793 | 3,231,691,544 | 0 | 0 | 170,384,845 | 192,949,707 |
| 1199999. | Total - General Account - Authorized | | | | | | 793,270,215,598 | 8,620,423,596 | 7,845,123,986 | 3,443,698,433 | 0 | 0 | 170,384,845 | 574,145,102 |
| **General Account - Unauthorized - Affiliates - U.S. - Captive** | | | | | | | | | | | | | | |
| 13028 | 26-0629864 | 10/01/2007 | LINCOLN REINSURANCE COMPANY OF SOUTH CAROLINA | SC | CO/I | AXXX | | 399,505,368 | 416,008,769 | 22,872,296 | | | | |
| 13693 | 27-0219307 | 12/31/2009 | LINCOLN REINSURANCE COMPANY OF VERMONT I | VT | COFW/I | XXXL | 48,788,197,372 | 1,485,463,838 | 1,521,245,851 | 55,663,558 | | | | 1,485,418,554 |
| 14116 | 45-2493225 | 08/01/2011 | LINCOLN REINSURANCE COMPANY OF VERMONT III | VT | COFW/I | AXXX | 3,539,557,997 | 2,156,361,085 | 2,131,433,895 | 267,469 | | | | 1,191,316,388 |
| 14147 | 45-3071138 | 10/01/2011 | LINCOLN REINSURANCE COMPANY OF VERMONT IV | VT | CO/I | AXXX | | 1,078,960,955 | 1,070,261,645 | 40,466,277 | | | | |
| 15854 | 47-4846438 | 10/01/2015 | LINCOLN REINSURANCE COMPANY OF VERMONT VI | VT | COFW/I | XXXL | 37,600,632,795 | 829,556,260 | 732,712,736 | 99,246,706 | | | | 837,682,853 |
| 16183 | 82-0621129 | 07/01/2017 | LINCOLN REINSURANCE COMPANY OF VERMONT VII | VT | COFW/I | XXXL | 34,591,723,421 | 551,961,438 | 429,642,105 | 95,086,133 | | | | 132,774,271 |
| 1288888, | Total - General Account - Unauthorized - Affiliates - U.S. - Captive | | | | | | 124,520,111,585 | 6,501,808,944 | 6,301,305,001 | 313,602,439 | 0 | 0 | 0 | 3,647,192,066 |
| **General Account - Unauthorized - Affiliates - U.S. - Other** | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| 1399999. | Total - General Account - Unauthorized - Affiliates - U.S. - Other | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1499999. | Total - General Account - Unauthorized - Affiliates - U.S. - Total | | | | | | 124,520,111,585 | 6,501,808,944 | 6,301,305,001 | 313,602,439 | 0 | 0 | 0 | 3,647,192,066 |
| **General Account - Unauthorized - Affiliates - Non-U.S. - Captive** | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| 1599999. | Total - General Account - Unauthorized - Affiliates - Non-U.S. - Captive | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **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 | 11,636,640 | 33,665 | | | | |
| 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 | | 512,612,112 | 1,443,682,990 | 1,008,864,596 | | | | 227,908,002 |

# 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 9 | Reserve Credit Taken 10 | 11 | Outstanding Surplus Relief 12 | Outstanding Surplus Relief 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 10/01/2003 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | CO/I | AXXX | | 267,208,033 | 260,910,266 | 4,707,657 | | | | 100,966,443 |
| 00000 | AA-3160057 | 01/01/2005 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | MCO/I | FA | | | | 11,200 | | | 10,120,879 | |
| 00000 | AA-3160057 | 12/01/2005 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | CO/I | AXXX | | 1,174,641,101 | 1,119,007,047 | 30,284,155 | | | | 924,518,035 |
| 00000 | AA-3160057 | 10/01/2011 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | OTH/I | AXXX | | | | 99,500 | | | | |
| 00000 | AA-3160057 | 12/31/2012 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | COFW/I | AXXX | 2,843,175,941 | 1,503,736,648 | 1,431,476,438 | 35,108,265 | | | | 1,504,536,648 |
| 00000 | AA-3160057 | 06/30/2013 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | COFW/I | AXXX | | 524,425,157 | 616,232,617 | 47,923,292 | | | | 524,425,157 |
| 00000 | AA-3160057 | 10/01/2013 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | OTH/I | OL | | | | 1,542,085 | | | | |
| 00000 | AA-3160057 | 12/31/2014 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | COFW/I | AXXX | 147,436,968 | 23,126,030 | 26,300,846 | 1,236,639 | | | | |
| 00000 | AA-3160057 | 10/01/2015 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | OTH/I | OL | | | | 927,858 | | | | |
| 00000 | AA-3160057 | 01/01/2018 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | COFW/I | VA | | 1,183,551 | | 6,602,805 | | | | 409,817 |
| 00000 | AA-3160057 | 05/21/2018 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | COFW/I | IA | | | | 997,562 | | | | |
| 00000 | AA-3160057 | 09/30/2018 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | OTH/I | OL | | | | 1,259,048 | | | | |
| 1699999. | Total - General Account - Unauthorized - Affiliates - Non-U.S. - Other | | | | | | 2,990,612,909 | 4,135,241,114 | 4,909,246,844 | 1,139,598,327 | 0 | 0 | 10,120,879 | 3,282,764,102 |
| 1799999. | Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total | | | | | | 2,990,612,909 | 4,135,241,114 | 4,909,246,844 | 1,139,598,327 | 0 | 0 | 10,120,879 | 3,282,764,102 |
| 1899999. | Total - General Account - Unauthorized - Affiliates | | | | | | 127,510,724,494 | 10,637,050,058 | 11,210,551,845 | 1,453,200,766 | 0 | 0 | 10,120,879 | 6,929,956,168 |
| **General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 15641 | 47-2467513 | 01/01/2014 | CLARET RE INC. | VT | CO/I | ADB | | 13,766 | 14,674 | 5,405 | | | | |
| 15641 | 47-2467513 | 01/01/2014 | CLARET RE INC. | VT | CO/I | DIS | | 10,185,765 | 10,733,224 | 563,822 | | | | |
| 15641 | 47-2467513 | 01/01/2014 | CLARET RE INC. | VT | CO/I | OL | 18,273,484,141 | 151,694,433 | 149,048,557 | 56,292,904 | | | | |
| 15641 | 47-2467513 | 01/01/2014 | CLARET RE INC. | VT | CO/I | OL | 77,055,963,461 | 1,654,205,122 | 1,983,215,400 | 148,168,737 | | | | |
| 15641 | 47-2467513 | 01/01/2014 | CLARET RE INC. | VT | CO/I | OL | 1,266,755,738 | 16,678,701 | 19,943,197 | 20,742,167 | | | | |
| 00000 | AA-9995121 | 01/01/2018 | GUY CARPENTER & CO INC TREATY REINS PROGRAM | PA | CAT/G | OL | | | | 150,410 | | | | |
| 00000 | AA-9995121 | 01/01/2019 | GUY CARPENTER & CO INC TREATY REINS PROGRAM | PA | CAT/G | OL | | | | 2,139,465 | | | | |
| 93580 | 84-0849721 | 07/31/2002 | M LIFE INSURANCE COMPANY | CO | MCO/I | OL | 237,283,800 | | | (1,037) | | | 186,220,240 | |
| 1999999. | Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates | | | | | | 96,833,487,140 | 1,832,777,787 | 2,162,955,052 | 228,061,873 | 0 | 0 | 186,220,240 | 0 |
| **General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 00000 | 38-3928807 | 01/01/1982 | ALEA (BERMUDA) LTD. | BMU | YRT/I | OL | 3,391,585 | 70,556 | 73,895 | 71,503 | | | | |
| 00000 | AA-1360182 | 01/01/1983 | ALLIANZ S.P.A. | ITA | YRT/I | OL | 6,136,978 | 126,126 | 133,808 | 128,251 | | | | |
| 00000 | AA-1360182 | 03/01/1987 | ALLIANZ S.P.A. | ITA | YRT/I | OL | 143,311 | 1,811 | 3,816 | 2,171 | | | | |
| 00000 | AA-1460080 | 03/01/1983 | ALLIANZ SUISSE INSURANCE COMPANY | CHE | YRT/I | OL | 123,961 | 3,343 | 3,182 | 3,298 | | | | |
| 00000 | AA-1360015 | 03/17/1979 | ASSICURAZIONI GENERALI S.P.A. | ITA | CO/I | OL | | | 2,102 | (44) | | | | |
| 00000 | AA-1360015 | 11/01/1995 | ASSICURAZIONI GENERALI S.P.A. | ITA | YRT/I | OL | 376,147 | 1,862 | 28,698 | 40,745 | | | | |
| 00000 | AA-3190982 | 10/01/2018 | ATHENE LIFE RE LTD. | BMU | MCO/I | IA | | | | 4,026,672 | | | 6,337,805,182 | |
| 00000 | AA-1244102 | 01/01/1983 | AXA BELGIUM | BEL | YRT/I | OL | 158,348 | 4,335 | 3,995 | 4,301 | | | | |
| 00000 | AA-3160075 | 12/27/1985 | BMO REINSURANCE LIMITED | BRB | CO/I | OL | | | 1,613 | (52) | | | | |
| 00000 | AA-3160075 | 03/23/1993 | BMO REINSURANCE LIMITED | BRB | YRT/I | OL | 52,998 | 520 | 554 | 423 | | | | |
| 00000 | AA-3190180 | 01/01/1981 | CATALINA GENERAL INSURANCE LTD. | BMU | CO/I | OL | 2,003,865 | 60,611 | 41,239 | 33,760 | | | | |

# 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-1320142 | 03/17/1979 | CCR RE | FRA | CO/I | OL | 43,106,959 | 215,706 | 224,119 | 128,676 | | | | |
| 00000 | AA-1320142 | 03/01/1989 | CCR RE | FRA | YRT/I | OL | 47,994,232 | 410,257 | 496,736 | 15,542 | | | | |
| 00000 | AA-3194154 | 04/01/2005 | CHUBB TEMPEST LIFE REINSURANCE | BMU | YRT/I | OL | 377,235,728 | 126,564 | 284,588 | 888,207 | | | | |
| 00000 | AA-3194154 | 08/22/2005 | CHUBB TEMPEST LIFE REINSURANCE | BMU | CO/I | OL | 111,964,815 | 5,122,341 | 4,921,854 | 136,342 | | | | |
| 00000 | AA-1320035 | 01/01/1992 | COLISEE RE | FRA | YRT/I | OL | 2,370,357 | 58,065 | 56,493 | 57,407 | | | | |
| 00000 | 98-0552832 | 01/01/1981 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | SWE | CO/I | OL | 13,025,122 | 393,973 | 268,051 | 219,446 | | | | |
| 00000 | 98-0552832 | 01/01/1982 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | SWE | YRT/I | OL | 9,603,177 | 188,110 | 205,130 | 192,845 | | | | |
| 00000 | AA-1464111 | 01/01/1981 | GLACIER REINSURANCE AG | CHE | COFW/I | OL | 2,003,865 | 60,611 | 41,239 | 33,760 | | | | 37,000 |
| 00000 | AA-1360080 | 03/01/1983 | LA FONDIARIA ASSICURAZIONI | ITA | YRT/I | OL | 1,019,964 | 20,187 | 21,803 | 19,546 | | | | |
| 00000 | AA-1460100 | 01/01/1981 | NEW REINSURANCE COMPANY LIMITED | CHE | CO/I | OL | 4,007,730 | 121,223 | 82,477 | 67,522 | | | | |
| 00000 | AA-1460100 | 03/01/1983 | NEW REINSURANCE COMPANY LIMITED | CHE | YRT/I | OL | 4,625,680 | 90,432 | 98,718 | 92,954 | | | | |
| 00000 | AA-1320265 | 03/17/1979 | PARTNER REINSURANCE EUROPE LIMITED, SUCCURSALE FRANCAISE | FRA | CO/I | OL | | | 1,663 | (44) | | | | |
| 00000 | AA-1320265 | 11/01/1995 | PARTNER REINSURANCE EUROPE LIMITED, SUCCURSALE FRANCAISE | FRA | YRT/I | OL | 827,269 | 5,859 | 7,177 | 3,720 | | | | |
| 00000 | AA-1120145 | 01/01/1985 | QBE RE (EUROPE) LIMITED | GBR | YRT/I | OL | 527,064 | 10,449 | 12,080 | 10,290 | | | | |
| 00000 | AA-1120743 | 03/01/1983 | REASSURE LIMITED | GBR | YRT/I | OL | 1,584,112 | 30,414 | 32,614 | 29,976 | | | | |
| 00000 | AA-3160046 | 03/17/1979 | ROYAL BANK OF CANADA INSURANCE COMPANY LIMITED | BRB | CO/I | OL | | | 22,953 | (402) | | | | |
| 00000 | AA-3160046 | 05/05/1986 | ROYAL BANK OF CANADA INSURANCE COMPANY LIMITED | BRB | YRT/I | OL | 1,448,943 | 11,116 | 17,042 | 8,512 | | | | |
| 00000 | AA-1340015 | 01/01/1982 | SCOR RUCKVERSICHERUNG DEUTSCHLAND AG | DEU | YRT/I | OL | 26,423,532 | 563,584 | 595,393 | 581,348 | | | | |
| 00000 | AA-1320158 | 01/01/1984 | SCOR SE | FRA | YRT/I | OL | 995,990 | 19,876 | 21,388 | 19,479 | | | | |
| 00000 | AA-1320158 | 03/01/1987 | SCOR SE | FRA | YRT/I | OL | 1,621,278 | 14,967 | 15,055 | 7,018 | | | | |
| 00000 | AA-1320158 | 10/01/1999 | SCOR SE | FRA | CO/I | OL | 40,033,277 | | 1,663 | 287,268 | | | | |
| 00000 | AA-1320158 | 09/01/2001 | SCOR SE | FRA | CO/I | ADB | 141,092,416 | 453,435 | 502,843 | 156,573 | | | | |
| 00000 | AA-3770192 | 02/15/2000 | SCOTTISH ANNUITY AND LIFE INS. CO (CAYMAN) LTD | CYM | MCO/I | FA | | | | 248,736 | | | 79,779,894 | |
| 00000 | AA-1440076 | 03/01/2001 | SIRIUS INTERNATIONAL INSURANCE CORP | SWE | YRT/I | OL | 6,840,197 | 143,100 | 130,792 | 106,477 | | | | |
| 00000 | AA-1460146 | 12/31/2008 | SWISS REINSURANCE COMPANY LTD | CHE | CO/I | ADB | 141,092,413 | 453,419 | 502,742 | 155,573 | | | | |
| 00000 | AA-1460146 | 12/31/2008 | SWISS REINSURANCE COMPANY LTD | CHE | CO/I | OL | 40,033,276 | | | 287,312 | | | | |
| 00000 | AA-1560160 | 12/01/2001 | SWISS REINSURANCE COMPANY LTD, CANADIAN BRANCH - L&H | CAN | CO/I | OL | | 1,129,805 | 1,144,983 | 6,045 | | | | |
| 00000 | AA-1580007 | 03/17/1979 | THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED | JPN | CO/I | OL | | | 4,203 | (89) | | | | |
| 00000 | AA-1580007 | 10/24/1986 | THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED | JPN | YRT/I | OL | 365,451 | 3,723 | 7,830 | 4,404 | | | | |
| 00000 | AA-1581003 | 03/17/1979 | THE GIBRALTAR LIFE INSURANCE CO., LTD | JPN | CO/I | OL | | | 3,762 | (88) | | | | |
| 00000 | AA-1581003 | 03/01/1989 | THE GIBRALTAR LIFE INSURANCE CO., LTD | JPN | YRT/I | OL | 840,396 | 8,643 | 9,744 | 20,780 | | | | |
| 00000 | AA-3190773 | 01/01/2000 | TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD | BMU | CO/I | OL | 19,531,601 | 428,483 | 491,798 | 24,706 | | | | |
| 00000 | AA-3190773 | 01/01/2000 | TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD | BMU | YRT/I | OL | 5,283,594 | 86,630 | 79,518 | 60,111 | | | | |
| 00000 | AA-3194164 | 11/01/2013 | UNION HAMILTON REINSURANCE LTD | BMU | CO/I | VA | | 55,713,311 | 120,429,131 | | | | | |
| 00000 | AA-3191315 | 10/01/2002 | XL BERMUDA LTD | BMU | YRT/I | OL | 1,800,000 | 14,489 | 13,058 | 11,982 | | | | |
| 00000 | AA-1780072 | 10/01/2002 | XL RE EUROPE SE | IRL | YRT/I | OL | 27,101 | 351 | 469 | 75 | | | | |
| 2099999. | Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates | | | | | | 1,059,712,732 | 66,168,287 | 131,042,011 | 8,193,037 | 0 | 0 | 6,417,585,076 | 37,000 |
| 2199999. | Total - General Account - Unauthorized - Non-Affiliates | | | | | | 97,893,199,872 | 1,898,946,074 | 2,293,997,063 | 236,254,910 | 0 | 0 | 6,603,805,316 | 37,000 |

# 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 |
| 2299999. | Total - General Account - Unauthorized | | | | | | 225,403,924,366 | 12,535,996,132 | 13,504,548,908 | 1,689,455,676 | 0 | 0 | 6,613,926,195 | 6,929,993,168 |
| **General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 00000 | AA-3190686 | 09/30/2019 | PARTNER REINSURANCE COMPANY LTD | BMU | MCOFW/I | XXXL | | 204,376,880 | | 304,649,923 | | | 306,969,907 | |
| 3199999. | Total - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates | | | | | | 0 | 204,376,880 | 0 | 304,649,923 | 0 | 0 | 306,969,907 | 0 |
| 3299999. | Total - General Account - Certified - Non-Affiliates | | | | | | 0 | 204,376,880 | 0 | 304,649,923 | 0 | 0 | 306,969,907 | 0 |
| 3399999. | Total - General Account - Certified | | | | | | 0 | 204,376,880 | 0 | 304,649,923 | 0 | 0 | 306,969,907 | 0 |
| 3499999. | Total - General Account - Authorized, Unauthorized and Certified | | | | | | 1,018,674,139,964 | 21,360,796,608 | 21,349,672,894 | 5,437,804,032 | 0 | 0 | 7,091,280,947 | 7,504,138,270 |
| 6999999. | Total U.S. | | | | | | 1,014,623,814,323 | 16,955,010,327 | 16,309,384,039 | 3,985,362,745 | 0 | 0 | 356,605,085 | 4,221,337,168 |
| 7099999. | Total Non-U.S. | | | | | | 4,050,325,641 | 4,405,786,281 | 5,040,288,855 | 1,452,441,287 | 0 | 0 | 6,734,675,862 | 3,282,801,102 |
| 9999999. | Total | | | | | | 1,018,674,139,964 | 21,360,796,608 | 21,349,672,894 | 5,437,804,032 | 0 | 0 | 7,091,280,947 | 7,504,138,270 |

# 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 | 09/01/1976 | THE LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | OTH/I | LTDI | 202,949 | | 9,069,316 | | | | |
| 0299999. | Total - General Account - Authorized - Affiliates - U.S. - Other | | | | | | 202,949 | 0 | 9,069,316 | 0 | 0 | 0 | 0 |
| 0399999. | Total - General Account - Authorized - Affiliates - U.S. - Total | | | | | | 202,949 | 0 | 9,069,316 | 0 | 0 | 0 | 0 |
| 0799999. | Total - General Account - Authorized - Affiliates | | | | | | 202,949 | 0 | 9,069,316 | 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 | | | 89,314 | | | | |
| 00000 | AA-9995055 | 02/01/1986 | AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE | ME | OTH/G | LTDI | | | 57,162 | | | | |
| 62944 | 13-5570651 | 07/01/1986 | AXA EQUITABLE LIFE INSURANCE COMPANY | NY | OTH/I | LTDI | 95,635 | 23,309 | 47,038,098 | | | | |
| 80659 | 82-4533188 | 04/01/1983 | CANADA LIFE ASSURANCE CO USB | MI | OTH/I | LTDI | (808) | 237 | 3,834,472 | | | | |
| 68276 | 48-1024691 | 12/15/1961 | EMPLOYERS REASSURANCE CORPORATION | KS | OTH/I | LTDI | 2,330,933 | | 49,358,745 | | | | |
| 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 | 2,582,401 | 904,656 | 81,954,400 | | | | |
| 86258 | 13-2572994 | 10/01/2005 | GENERAL RE LIFE CORPORATION | CT | OTH/I | LTDI | 11,164 | | | | | | |
| 70815 | 06-0838648 | 10/01/2001 | HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY | CT | OTH/G | LTDI | | | 43,939 | | | | |
| 65056 | 38-1659835 | 04/01/1983 | JACKSON NATIONAL LIFE INSURANCE CO | MI | OTH/I | LTDI | (1,696) | 536 | 10,700,798 | | | | |
| 65056 | 38-1659835 | 10/01/1992 | JACKSON NATIONAL LIFE INSURANCE CO | MI | OTH/I | OH | 230,404 | 20,403 | 2,348,772 | | | | |
| 65978 | 13-5581829 | 10/31/1999 | METROPOLITAN LIFE INSURANCE COMPANY | NY | OTH/I | LTDI | 10,574,474 | 1,514,444 | 290,191,430 | | | | |
| 66346 | 58-0828824 | 09/01/2010 | MUNICH AMERICAN REASSURANCE COMPANY | GA | OTH/G | A | 39,407 | | | | | | |
| 66346 | 58-0828824 | 10/01/2014 | MUNICH AMERICAN REASSURANCE COMPANY | GA | OTH/G | LTDI | 706,092 | | 22,464,264 | | | | |
| 19445 | 25-0687550 | 03/31/2000 | NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH | PA | OTH/I | OH | | | 6,184,899 | | | | |
| 66915 | 13-5582869 | 06/01/2001 | NEW YORK LIFE INSURANCE COMPANY | NY | QA/G | LTDI | | | 11,727,462 | | | | |
| 67466 | 95-1079000 | 04/01/1983 | PACIFIC LIFE INSURANCE COMPANY | NE | OTH/I | LTDI | (978) | 237 | 3,768,434 | | | | |
| 67598 | 04-1768571 | 05/01/1991 | PAUL REVERE LIFE INSURANCE COMPANY | MA | OTH/I | LTDI | 437,856 | | 10,998,163 | | | | |
| 93572 | 43-1235868 | 01/01/1986 | RGA REINSURANCE COMPANY | MO | OTH/G | LTDI | | | 15,866 | | | | |
| 93572 | 43-1235868 | 05/01/1989 | RGA REINSURANCE COMPANY | MO | OTH/G | LTDI | | | 1,197,456 | | | | |
| 93572 | 43-1235868 | 09/01/2010 | RGA REINSURANCE COMPANY | MO | OTH/G | LTDI | | | 20,220,693 | | | | |
| 97071 | 13-3126819 | 06/16/2018 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | OTH/G | A | | | | | | | |
| 97071 | 13-3126819 | 01/01/2019 | SCOR GLOBAL LIFE USA REINSURANCE CO | DE | OTH/G | A | 755,105 | | | | | | |
| 82627 | 06-0839705 | 01/01/1970 | SWISS RE LIFE & HEALTH AMERICA INC | MO | OTH/I | LTDI | 621,533 | | 15,046,308 | | | | |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | QA/G | A | 22 | | 2,441,781 | | | | |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | QA/G | CAH | (42) | | | | | | |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | QA/I | A | 3,171,633 | | 18,162,190 | | | | |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | QA/I | LTDI | (4,371) | | | | | | |
| 82627 | 06-0839705 | 12/01/2001 | SWISS RE LIFE & HEALTH AMERICA INC | MO | QA/I | OH | 42,126 | | 84,817 | | | | |
| 82627 | 06-0839705 | 01/01/2019 | SWISS RE LIFE & HEALTH AMERICA INC | MO | OTH/G | LTDI | 15,505,683 | | 19,634,190 | | | | |
| 62596 | 31-0252460 | 06/01/1990 | UNION FIDELITY LIFE INSURANCE COMPANY | KS | OTH/G | OH | 6,571 | | 1,483 | | | | |

# 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 11 | Outstanding Surplus Relief 12 | 13 | 14 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Premiums | Unearned Premiums (Estimated) | Reserve Credit Taken Other Than for Unearned Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 62596 | 31-0252460 | 06/01/1990 | UNION FIDELITY LIFE INSURANCE COMPANY | KS | OTH/I | OH | 4,405 | | 14,676 | | | | |
| 62235 | 01-0278678 | 11/28/1973 | UNUM LIFE INSURANCE COMPANY OF AMERICA | ME | OTH/G | LTDI | | | | | | | |
| 0899999. | Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates | | | | | | 37,107,549 | 2,463,822 | 617,760,838 | 0 | 0 | 0 | 0 |
| 1099999. | Total - General Account - Authorized - Non-Affiliates | | | | | | 37,107,549 | 2,463,822 | 617,760,838 | 0 | 0 | 0 | 0 |
| 1199999. | Total - General Account - Authorized | | | | | | 37,310,498 | 2,463,822 | 626,830,154 | 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 | 3,226,869 | 388,314 | 103,364,114 | | | | 110,754,459 |
| 00000 | AA-3160057 | 12/31/1991 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | BRB | OTH/I | LTDI | 5,180,841 | 1,051,815 | 260,675,346 | | | | 363,103,784 |
| 1699999. | Total - General Account - Unauthorized - Affiliates - Non-U.S. - Other | | | | | | 8,407,710 | 1,440,129 | 364,039,460 | 0 | 0 | 0 | 473,858,243 |
| 1799999. | Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total | | | | | | 8,407,710 | 1,440,129 | 364,039,460 | 0 | 0 | 0 | 473,858,243 |
| 1899999. | Total - General Account - Unauthorized - Affiliates | | | | | | 8,407,710 | 1,440,129 | 364,039,460 | 0 | 0 | 0 | 473,858,243 |
| **General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates** | | | | | | | | | | | | | |
| 00000 | AA-9995121 | 01/01/2018 | GUY CARPENTER & CO INC TREATY REINS PROGRAM | PA | CAT/G | A | 19,251 | | | | | | |
| 00000 | AA-9995121 | 01/01/2019 | GUY CARPENTER & CO INC TREATY REINS PROGRAM | PA | CAT/G | A | 313,574 | | | | | | |
| 1999999. | Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates | | | | | | 332,825 | 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 | (1,525) | | 49,383 | | | | |
| 00000 | AA-1320158 | 11/05/2001 | SCOR SE | FRA | SS/I | A | 430,696 | | 1,151,927 | | | | |
| 00000 | AA-1460146 | 12/31/2008 | SWISS REINSURANCE COMPANY LTD | CHE | SS/I | A | 430,696 | | 1,151,927 | | | | |
| 00000 | AA-1460146 | 12/31/2008 | SWISS REINSURANCE COMPANY LTD | CHE | SS/I | OH | (1,525) | | 49,383 | | | | |
| 00000 | AA-1460146 | 01/01/2013 | SWISS REINSURANCE COMPANY LTD | CHE | QA/I | LTDI | 3,993,733 | 264 | 119,619,704 | | | | 114,188,587 |
| 2099999. | Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates | | | | | | 4,852,075 | 264 | 122,022,324 | 0 | 0 | 0 | 114,188,587 |
| 2199999. | Total - General Account - Unauthorized - Non-Affiliates | | | | | | 5,184,900 | 264 | 122,022,324 | 0 | 0 | 0 | 114,188,587 |
| 2299999. | Total - General Account - Unauthorized | | | | | | 13,592,610 | 1,440,393 | 486,061,784 | 0 | 0 | 0 | 588,046,830 |
| 3499999. | Total - General Account - Authorized, Unauthorized and Certified | | | | | | 50,903,108 | 3,904,215 | 1,112,891,938 | 0 | 0 | 0 | 588,046,830 |
| 6999999. | Total - U.S. | | | | | | 37,643,323 | 2,463,822 | 626,830,154 | 0 | 0 | 0 | 0 |
| 7099999. | Total - Non-U.S. | | | | | | 13,259,785 | 1,440,393 | 486,061,784 | 0 | 0 | 0 | 588,046,830 |
| 9999999. | Total | | | | | | 50,903,108 | 3,904,215 | 1,112,891,938 | 0 | 0 | 0 | 588,046,830 |

# SCHEDULE S - PART 4

## Reinsurance Ceded To Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total (Cols. 5 + 6 + 7) | 9<br>Letters of Credit | 10<br>Issuing or Confirming Bank Reference Number (a) | 11<br>Trust Agreements | 12<br>Funds Deposited by and Withheld from Reinsurers | 13<br>Other | 14<br>Miscellaneous Balances (Credit) | 15<br>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 | 399,505,368 | 456,344 | 466,122 | 400,427,834 | | | 536,101,030 | | | 1,916,116 | 400,427,834 |
| 13693 | 27-0219307 | 12/31/2009 | LINCOLN REINSURANCE COMPANY OF VERMONT I | 1,485,463,838 | 9,738,500 | 650,132 | 1,495,852,470 | | | 4,477,075 | 1,485,418,554 | | 5,956,841 | 1,495,852,470 |
| 14116 | 45-2493225 | 08/01/2011 | LINCOLN REINSURANCE COMPANY OF VERMONT III | 2,156,361,085 | 12,819,251 | 423,048 | 2,169,603,384 | 965,044,697 | 0001 | | 1,191,316,388 | | 4,412,610 | 2,160,773,695 |
| 14147 | 45-3071138 | 10/01/2011 | LINCOLN REINSURANCE COMPANY OF VERMONT IV | 1,078,960,955 | 905,404 | 929,154 | 1,080,795,513 | 981,500,000 | 0002 | 104,141,228 | | | 3,435,446 | 1,080,795,513 |
| 15854 | 47-4846438 | 10/01/2015 | LINCOLN REINSURANCE COMPANY OF VERMONT VI | 829,556,260 | 6,360,000 | 516,725 | 836,432,985 | | | | 837,682,853 | | 10,518,033 | 836,432,985 |
| 16183 | 82-0621129 | 07/01/2017 | LINCOLN REINSURANCE COMPANY OF VERMONT VII | 551,961,438 | 2,575,000 | 433,047 | 554,969,485 | | | | 132,774,271 | 419,187,167 | 8,018,563 | 554,969,485 |
| 0299999 | Total - General Account - Life and Annuity - Affiliates - U.S. - Other | | | 6,501,808,944 | 32,854,499 | 3,418,228 | 6,538,081,671 | 1,946,544,697 | XXX | 644,719,333 | 3,647,192,066 | 419,187,167 | 34,257,609 | 6,529,251,982 |
| 0399999 | Total - General Account - Life and Annuity - Affiliates - U.S. - Total | | | 6,501,808,944 | 32,854,499 | 3,418,228 | 6,538,081,671 | 1,946,544,697 | XXX | 644,719,333 | 3,647,192,066 | 419,187,167 | 34,257,609 | 6,529,251,982 |
| **General Account - Life and Annuity - Affiliates - Non-U.S. - Other** | | | | | | | | | | | | | | |
| 00000 | AA-3160057 | 11/09/1994 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 10,818,977 | | | 10,818,977 | | | 12,478,095 | | | | 10,818,977 |
| 00000 | AA-3160057 | 07/01/2003 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 630,101,617 | 2,110,943 | 293,261,097 | 925,473,657 | | | 1,612,819,036 | 227,908,002 | | 105,643,792 | 925,473,657 |
| 00000 | AA-3160057 | 10/01/2003 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 267,208,033 | | 27,225,099 | 294,433,132 | 76,849,970 | 0018 | 143,084,659 | 100,966,443 | | 1,254,355 | 294,433,132 |
| 00000 | AA-3160057 | 12/01/2005 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 1,174,641,101 | | 168,710,395 | 1,343,351,496 | | | 464,666,268 | 924,518,035 | | 1,231,743 | 1,343,351,496 |
| 00000 | AA-3160057 | 12/31/2012 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 1,503,736,648 | 800,000 | 270,760 | 1,504,807,408 | | | | 1,504,536,648 | | 8,160,122 | 1,504,807,408 |
| 00000 | AA-3160057 | 06/30/2013 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 524,425,157 | | | 524,425,157 | | | 22,100,499 | 524,425,158 | | 8,262,229 | 524,425,157 |
| 00000 | AA-3160057 | 12/31/2014 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 23,126,030 | 24,000 | | 23,150,030 | 23,150,030 | 0018 | | | | | 23,150,030 |
| 00000 | AA-3160057 | 01/01/2018 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 1,183,551 | | | 1,183,551 | | | | 409,817 | | 773,734 | 1,183,551 |
| 0599999 | Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Other | | | 4,135,241,114 | 2,934,943 | 489,467,351 | 4,627,643,408 | 100,000,000 | XXX | 2,255,148,557 | 3,282,764,103 | 0 | 125,325,975 | 4,627,643,408 |
| 0699999 | Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Total | | | 4,135,241,114 | 2,934,943 | 489,467,351 | 4,627,643,408 | 100,000,000 | XXX | 2,255,148,557 | 3,282,764,103 | 0 | 125,325,975 | 4,627,643,408 |
| 0799999 | Total - General Account - Life and Annuity - Affiliates | | | 10,637,050,058 | 35,789,442 | 492,885,579 | 11,165,725,079 | 2,046,544,697 | XXX | 2,899,867,890 | 6,929,956,169 | 419,187,167 | 159,583,584 | 11,156,895,390 |
| **General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 15641 | 47-2467513 | 01/01/2014 | CLARET RE INC | 1,832,777,787 | 77,338,219 | 16,440,663 | 1,926,556,669 | | | 2,647,569,266 | | | | 1,926,556,669 |
| 0899999 | Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates | | | 1,832,777,787 | 77,338,219 | 16,440,663 | 1,926,556,669 | 0 | XXX | 2,647,569,266 | 0 | 0 | 0 | 1,926,556,669 |
| **General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 00000 | 38-3928807 | 01/01/1982 | ALEA (BERMUDA) LTD | 70,556 | 13,879 | | 84,435 | 94,622 | 0003 | | | | | 84,435 |
| 00000 | AA-1360182 | 01/01/1983 | ALLIANZ S.P.A. | 126,126 | 35,414 | | 161,540 | 190,000 | 0004 | | | | | 161,540 |
| 00000 | AA-1360182 | 01/01/1986 | ALLIANZ S.P.A. | 1,811 | 251 | (6) | 2,056 | | | | | 2,691 | (634) | 2,056 |
| 00000 | AA-1460080 | 03/01/1983 | ALLIANZ SUISSE INSURANCE COMPANY | 3,343 | 585 | | 3,928 | | | | | | | 0 |
| 00000 | AA-1360015 | 11/01/1995 | ASSICURAZIONI GENERALI S.P.A. | 1,862 | 300 | | 2,162 | 386,848 | 0005 | | | - | 10,031 | 2,162 |
| 00000 | AA-1244102 | 01/01/1983 | AXA BELGIUM | 4,335 | | | 4,335 | 8,112 | 0006 | | | | | 4,335 |
| 00000 | AA-3160075 | 12/27/1985 | BMO REINSURANCE LIMITED | 520 | 114 | | 634 | 581 | 0007 | | | 53 | - | 634 |
| 00000 | AA-3190180 | 01/01/1981 | CATALINA GENERAL INSURANCE LTD | 60,611 | 20,004 | 3,704 | 84,319 | 61,511 | 0008 | | | | 24,023 | 84,319 |
| 00000 | AA-1320142 | 03/01/1989 | CCR RE | 625,963 | 37,078 | | 663,041 | 945,528 | 0009 | | | | 13,024 | 663,041 |
| 00000 | AA-3194154 | 04/01/2005 | CHUBB TEMPEST LIFE REINSURANCE | 126,564 | | | 126,564 | 126,564 | 0010 | | | | | 126,564 |
| 00000 | AA-3194154 | 08/22/2005 | CHUBB TEMPEST LIFE REINSURANCE | 5,122,341 | | | 5,122,341 | 5,873,436 | 0010 | | | | | 5,122,341 |
| 00000 | AA-1320035 | 01/01/1992 | COLISEE RE | 58,065 | 3,203 | | 61,268 | 78,856 | 0011 | | | | | 61,268 |
| 00000 | 98-0552832 | 01/01/1981 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | 393,973 | 129,987 | 24,087 | 548,047 | 270,171 | 0012 | | | 121,719 | 156,157 | 548,047 |

# 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 | 98-0552832 | 01/01/1982 | GAMLA LIVFORSAKRINGSAKTIEBOLAGET SEB TRYGG LIV | 188,110 | 55,757 | | 243,867 | 292,284 | 0013 | | | | | 243,867 |
| 00000 | AA-1464111 | 01/01/1981 | GLACIER REINSURANCE AG | 60,611 | 13,054 | 2,721 | 76,386 | | | | 37,000 | 21,509 | 17,877 | 76,386 |
| 00000 | AA-1360080 | 03/01/1983 | LA FONDIARIA ASSICURAZIONI | 20,187 | 976 | | 21,163 | | | | | | | 0 |
| 00000 | AA-1460100 | 01/01/1981 | NEW REINSURANCE COMPANY LIMITED | 121,223 | 26,111 | 5,468 | 152,802 | 83,132 | 0014 | | | 33,913 | 35,757 | 152,802 |
| 00000 | AA-1460100 | 03/01/1983 | NEW REINSURANCE COMPANY LIMITED | 90,432 | 25,787 | | 116,219 | 140,134 | 0015 | | | | | 116,219 |
| 00000 | AA-1320265 | 11/01/1995 | PARTNER REINSURANCE EUROPE LIMITED, SUCCURSALE FRANCAISE | 5,859 | 883 | | 6,742 | 826,231 | 0016 | | | | (102) | 6,742 |
| 00000 | AA-1120145 | 01/01/1985 | QBE RE (EUROPE) LIMITED | 10,449 | 877 | | 11,326 | 17,750 | 0017 | | | | | 11,326 |
| 00000 | AA-1120743 | 03/01/1983 | REASSURE LIMITED | 30,414 | 1,216 | | 31,630 | 73,794 | 0019 | | | | | 31,630 |
| 00000 | AA-3160046 | 05/05/1986 | ROYAL BANK OF CANADA INSURANCE COMPANY LIMITED | 11,116 | 2,004 | (32) | 13,088 | 37,002 | 0020 | | | | (3,178) | 13,088 |
| 00000 | AA-1320158 | 01/01/1984 | SCOR SE | 19,876 | 976 | | 20,852 | 37,978 | 0021 | | | | | 20,852 |
| 00000 | AA-1320158 | 09/01/2001 | SCOR SE | 468,402 | 91,408 | 12,365 | 572,175 | 15,502 | 0022 | | | 478,207 | 78,467 | 572,175 |
| 00000 | AA-1340015 | 01/01/1982 | SCOR RUCKVERSICHERUNG DEUTSCHLAND AG | 563,584 | 176,059 | | 739,643 | 700,000 | 0023 | | | | | 700,000 |
| 00000 | AA-1440076 | 03/01/2001 | SIRIUS INTERNATIONAL INSURANCE CORP | 143,100 | | | 143,100 | 175,534 | 0024 | | | | | 143,100 |
| 00000 | AA-1320295 | 07/01/1987 | SOREMA S.A. | | - | | 0 | 50,092 | 0025 | | | | - | 0 |
| 00000 | AA-1460146 | 12/31/2008 | SWISS REINSURANCE COMPANY LTD | 453,419 | 89,124 | 12,365 | 554,908 | 393,773 | 0026 | | | 84,532 | 76,602 | 554,907 |
| 00000 | AA-1560160 | 12/01/2001 | SWISS REINSURANCE COMPANY LTD, CANADIAN BRANCH - L&H | 1,129,805 | 16,852 | | 1,146,657 | 2,172,128 | 0027 | | | | - | 1,146,657 |
| 00000 | AA-1580007 | 09/26/1980 | THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED | 3,723 | 596 | (19) | 4,300 | - | | | | 6,190 | (1,890) | 4,300 |
| 00000 | AA-1581003 | 07/01/1998 | THE GIBRALTAR LIFE INSURANCE CO., LTD | 8,643 | 1,315 | | 9,958 | 11,486 | 0028 | | | | 17,367 | 9,958 |
| 00000 | AA-3190773 | 01/01/2000 | TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD | 428,483 | | | 428,483 | 524,027 | 0029 | | | | | 428,483 |
| 00000 | AA-3190773 | 01/01/2000 | TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD | 86,630 | | | 86,630 | 86,630 | 0029 | | | | | 86,630 |
| 00000 | AA-3194164 | 11/01/2013 | UNION HAMILTON REINSURANCE LTD | 55,713,311 | | | 55,713,311 | | | 222,393,747 | | | | 55,713,311 |
| 00000 | AA-3191315 | 10/01/2002 | XL BERMUDA LTD | 14,489 | | | 14,489 | 13,518 | 0030 | | | | | 13,518 |
| 00000 | AA-1780072 | 03/01/1983 | XL RE EUROPE SE | 351 | | | 351 | | | | | | | 0 |
| 0999999. | Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates | | | 66,168,287 | 743,810 | 60,653 | 66,972,750 | 13,687,224 | XXX | 222,393,747 | 37,000 | 748,814 | 423,501 | 66,906,693 |
| 1099999. | Total - General Account - Life and Annuity - Non-Affiliates | | | 1,898,946,074 | 78,082,029 | 16,501,316 | 1,993,529,419 | 13,687,224 | XXX | 2,869,963,013 | 37,000 | 748,814 | 423,501 | 1,993,463,362 |
| 1199999. | Total - General Account - Life and Annuity | | | 12,535,996,132 | 113,871,471 | 509,386,895 | 13,159,254,498 | 2,060,231,921 | XXX | 5,769,830,903 | 6,929,993,169 | 419,935,981 | 160,007,085 | 13,150,358,752 |
| **General Account - Accident and Health - Affiliates - Non-U.S. - Other** | | | | | | | | | | | | | | |
| 00000 | AA-3160057 | 12/31/1990 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 103,752,428 | 2,589,564 | | 106,341,992 | | | | 110,754,459 | | 168,678 | 106,341,992 |
| 00000 | AA-3160057 | 12/31/1991 | LINCOLN NATIONAL REINSURANCE COMPANY (BARBADOS) LIMITED | 261,727,162 | | | 261,727,162 | | | | 363,103,784 | | | 261,727,162 |
| 1699999. | Total - General Account - Accident and Health - Affiliates - Non-U.S. - Other | | | 365,479,590 | 2,589,564 | 0 | 368,069,154 | 0 | XXX | 0 | 473,858,243 | 0 | 168,678 | 368,069,154 |
| 1799999. | Total - General Account - Accident and Health - Affiliates - Non-U.S. - Total | | | 365,479,590 | 2,589,564 | 0 | 368,069,154 | 0 | XXX | 0 | 473,858,243 | 0 | 168,678 | 368,069,154 |
| 1899999. | Total - General Account - Accident and Health - Affiliates | | | 365,479,590 | 2,589,564 | 0 | 368,069,154 | 0 | XXX | 0 | 473,858,243 | 0 | 168,678 | 368,069,154 |
| **General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates** | | | | | | | | | | | | | | |
| 00000 | AA-1127084 | 09/01/1993 | LLOYD'S SYNDICATE NUMBER 1084 | | 29,436 | | 29,436 | | | | | 29,436 | | 29,436 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 2,160 | (118) | 2,042 | | | | | 2,042 | | 2,042 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 4,321 | (236) | 4,085 | | | | | 4,085 | | 4,085 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 1,728 | (94) | 1,634 | | | | | 1,634 | | 1,634 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 2,593 | (142) | 2,451 | | | | | 2,451 | | 2,451 |

# 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-1123000 | 09/01/1993 | Llyod's of London | | 15,928 | (1,691) | 14,237 | | | | | 14,237 | | 14,237 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 8,642 | (472) | 8,170 | | | | | 8,170 | | 8,170 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 3,026 | (165) | 2,861 | | | | | 2,861 | | 2,861 |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | | 39,824 | (4,227) | 35,597 | | | | | 35,597 | | 35,597 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 2,160 | (118) | 2,042 | | | | | 2,042 | | 2,042 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 2,160 | (118) | 2,042 | | | | | 2,042 | | 2,042 |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | | 27,877 | (2,959) | 24,918 | | | | | 24,918 | | 24,918 |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | | 8,396 | (869) | 7,527 | | | | | 7,527 | | 7,527 |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | | 13,075 | (1,432) | 11,643 | | | | | 11,643 | | 11,643 |
| 00000 | AA-1123000 | 09/01/1993 | Llyod's of London | | 11,949 | (1,268) | 10,681 | | | | | 10,681 | | 10,681 |
| 00000 | AA-1123000 | 09/01/1992 | Llyod's of London | | 2,160 | (118) | 2,042 | | | | | 2,042 | | 2,042 |
| 00000 | AA-1320158 | 11/05/2001 | SCOR SE | 1,201,311 | 122,270 | 28,127 | 1,351,708 | 1,850,829 | 0031 | | | | 140,025 | 1,351,708 |
| 00000 | AA-1460146 | 01/01/2013 | SWISS REINSURANCE COMPANY LTD | 120,821,278 | 9,972,523 | 207,046 | 131,000,847 | 12,704,259 | 0032 | | 114,188,587 | | 4,559,432 | 131,000,847 |
| 2099999. | Total - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates | | | 122,022,589 | 10,270,228 | 221,146 | 132,513,963 | 14,555,088 | XXX | 0 | 114,188,587 | 161,408 | 4,699,457 | 132,513,963 |
| 2199999. | Total - General Account - Accident and Health - Non-Affiliates | | | 122,022,589 | 10,270,228 | 221,146 | 132,513,963 | 14,555,088 | XXX | 0 | 114,188,587 | 161,408 | 4,699,457 | 132,513,963 |
| 2299999. | Total - General Account - Accident and Health | | | 487,502,179 | 12,859,792 | 221,146 | 500,583,117 | 14,555,088 | XXX | 0 | 588,046,830 | 161,408 | 4,868,135 | 500,583,117 |
| 2399999. | Total - General Account | | | 13,023,498,311 | 126,731,263 | 509,608,041 | 13,659,837,615 | 2,074,787,009 | XXX | 5,769,830,903 | 7,518,039,999 | 420,097,389 | 164,875,220 | 13,650,941,869 |
| 3599999. | Total - U.S. | | | 8,334,586,731 | 110,192,718 | 19,858,891 | 8,464,638,340 | 1,946,544,697 | XXX | 3,292,288,599 | 3,647,192,066 | 419,187,167 | 34,257,609 | 8,455,808,651 |
| 3699999. | Total - Non-U.S. | | | 4,688,911,580 | 16,538,545 | 489,749,150 | 5,195,199,275 | 128,242,312 | XXX | 2,477,542,304 | 3,870,847,933 | 910,222 | 130,617,611 | 5,195,133,218 |
| 9999999. | Total | | | 13,023,498,311 | 126,731,263 | 509,608,041 | 13,659,837,615 | 2,074,787,009 | XXX | 5,769,830,903 | 7,518,039,999 | 420,097,389 | 164,875,220 | 13,650,941,869 |

# 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. | 965,044,697 |
| 0002 | 1 | 026007993 | UBS AG, STAMFORD BRANCH | 981,500,000 |
| 0003 | 1 | 021000089 | CITIBANK NA | 94,622 |
| 0004 | 1 | 026008536 | UNICREDITO ITALIANO SPA, NY BRANCH | 190,000 |
| 0005 | 1 | 021000089 | CITIBANK NA | 386,848 |
| 0006 | 1 | 021000089 | CITIBANK NA | 8,112 |
| 0007 | 1 | 000131442 | BANK OF MONTREAL | 581 |
| 0008 | 1 | 021000089 | CITIBANK NA | 61,511 |
| 0009 | 1 | 026009920 | NATIXIS | 945,528 |
| 0010 | 1 | 121000248 | WELLS FARGO BANK NA | 6,000,000 |
| 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 | 021000089 | CITIBANK NA | 83,132 |
| 0015 | 1 | 021000089 | CITIBANK NA | 140,134 |
| 0016 | 1 | 026002574 | BARCLAYS BANK PLC | 826,231 |
| 0017 | 1 | 021000089 | CITIBANK NA | 17,750 |
| 0018 | 2 | 026009593 | Bank of America, N.A. | 8,666,670 |
| 0018 | 2 | 021000021 | JP Morgan Chase Bank, N.A. | 8,666,670 |
| 0018 | 2 | 121000248 | Wells Fargo Bank, National Association | 8,666,670 |
| 0018 | 2 | 026007689 | BNP Paribas | 7,333,330 |
| 0018 | 2 | 021000089 | Citibank, N.A. | 7,333,330 |
| 0018 | 2 | 026009179 | Credit Suisse AG New York Branch | 7,333,330 |
| 0018 | 2 | 020161231 | Deutsche Bank AG New York Branch | 7,333,330 |
| 0018 | 2 | 026014601 | Goldman Sachs Bank USA | 7,333,330 |
| 0018 | 2 | 021001088 | HSBC Bank USA, N.A. | 7,333,330 |
| 0018 | 2 | 011000028 | State Street Bank and Trust Company | 7,333,330 |
| 0018 | 2 | 026002574 | Barclays Bank PLC | 4,000,000 |
| 0018 | 2 | 043000096 | PNC Bank, National Association | 4,000,000 |
| 0018 | 2 | 071000152 | The Northern Trust Company | 4,000,000 |
| 0018 | 2 | 091000022 | U.S. Bank National Association | 4,000,000 |
| 0018 | 2 | 011500120 | Citizens Bank, N.A. | 3,333,340 |
| 0018 | 2 | 021000018 | The Bank of New York Mellon | 3,333,340 |
| 0019 | 1 | 021001088 | HSBC BANK USA, N.A. | 73,794 |

# SCHEDULE S - PART 4

## Reinsurance Ceded To Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total (Cols. 5 + 6 + 7) | 9<br>Letters of Credit | 10<br>Issuing or Confirming Bank Reference Number (a) | 11<br>Trust Agreements | 12<br>Funds Deposited by and Withheld from Reinsurers | 13<br>Other | 14<br>Miscellaneous Balances (Credit) | 15<br>Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 0020 | | 1 | 026004093 | | ROYAL BANK OF CANADA | | | | | | | 37,002 |
| | | 0021 | | 1 | 021000021 | | JPMORGAN CHASE BANK | | | | | | | 37,978 |
| | | 0022 | | 1 | 026003780 | | DEUTSCHE BANK, A.G. | | | | | | | 15,502 |
| | | 0023 | | 1 | 026009920 | | NATIXIS | | | | | | | 700,000 |
| | | 0024 | | 1 | 021000089 | | CITIBANK NA | | | | | | | 175,534 |
| | | 0025 | | 1 | 026007689 | | BNP PARIBAS | | | | | | | 50,092 |
| | | 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 | 021000089 | | CITIBANK, N.A | | | | | | | 610,657 |
| | | 0030 | | 1 | 026009632 | | MUFG Bank ,Ltd | | | | | | | 13,518 |
| | | 0031 | | 1 | 026003780 | | DEUTSCHE BANK, A.G. | | | | | | | 1,850,829 |
| | | 0032 | | 3 | 021000089 | | CITIBANK NA | | | | | | | 12,704,259 |

# 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-3190686 | 09/30/2019 | PARTNER REINSURANCE COMPANY LTD | BMU | 3 | 08/12/2019 | 0.2 | 204,376,880 | | | 204,376,880 | | 204,376,880 | 40,875,376 | | | | 43,901,526 | | | 43,901,526 | 0.2 | 1.0 | 204,376,880 | 0 |
| 0999999 | Total General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates | | | | | | | 204,376,880 | 0 | 0 | 204,376,880 | 0 | 204,376,880 | 40,875,376 | 0 | 0 | XXX | 43,901,526 | 0 | 0 | 43,901,526 | XXX | XXX | 204,376,880 | 0 |
| 1099999 | Total General Account - Life and Annuity - Non-Affiliates | | | | | | | 204,376,880 | 0 | 0 | 204,376,880 | 0 | 204,376,880 | 40,875,376 | 0 | 0 | XXX | 43,901,526 | 0 | 0 | 43,901,526 | XXX | XXX | 204,376,880 | 0 |
| 1199999 | Total General Account - Total Life and Annuity | | | | | | | 204,376,880 | 0 | 0 | 204,376,880 | 0 | 204,376,880 | 40,875,376 | 0 | 0 | XXX | 43,901,526 | 0 | 0 | 43,901,526 | XXX | XXX | 204,376,880 | 0 |
| 2399999 | Total General Account | | | | | | | 204,376,880 | 0 | 0 | 204,376,880 | 0 | 204,376,880 | 40,875,376 | 0 | 0 | XXX | 43,901,526 | 0 | 0 | 43,901,526 | XXX | XXX | 204,376,880 | 0 |
| 3699999 | Total Non-U.S. | | | | | | | 204,376,880 | 0 | 0 | 204,376,880 | 0 | 204,376,880 | 40,875,376 | 0 | 0 | XXX | 43,901,526 | 0 | 0 | 43,901,526 | XXX | XXX | 204,376,880 | 0 |
| 9999999 | Total | | | | | | | 204,376,880 | 0 | 0 | 204,376,880 | 0 | 204,376,880 | 40,875,376 | 0 | 0 | XXX | 43,901,526 | 0 | 0 | 43,901,526 | XXX | XXX | 204,376,880 | 0 |

# SCHEDULE S - PART 6

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

| | | 1<br>2019 | 2<br>2018 | 3<br>2017 | 4<br>2016 | 5<br>2015 |
|---|---|---|---|---|---|---|
| **A.** | **OPERATIONS ITEMS** | | | | | |
| 1. | Premiums and annuity considerations for life and accident and health contracts | 5,488,597 | 4,828,458 | 4,134,415 | 3,597,371 | 4,330,079 |
| 2. | Commissions and reinsurance expense allowances | 342,618 | 441,605 | 367,839 | 374,134 | 452,197 |
| 3. | Contract claims | 3,618,128 | 3,366,360 | 2,954,925 | 2,810,190 | 2,675,842 |
| 4. | Surrender benefits and withdrawals for life contracts | 1,450,831 | 614,293 | 210,364 | 225,909 | 223,936 |
| 5. | Dividends to policyholders and refunds to members | 15 | 16 | 17 | 18 | 12 |
| 6. | Reserve adjustments on reinsurance ceded | (1,363,706) | (674,867) | (22,668) | (51,184) | (98,799) |
| 7. | Increase in aggregate reserves for life and accident and health contracts | (54,624) | 2,173,667 | (102,633) | (590,967) | 2,598,300 |
| **B.** | **BALANCE SHEET ITEMS** | | | | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 388,922 | 407,065 | 399,111 | 403,129 | 335,792 |
| 9. | Aggregate reserves for life and accident and health contracts | 22,477,503 | 22,532,078,095 | 20,358,155 | 20,087,772 | 20,678,442 |
| 10. | Liability for deposit-type contracts | 90 | 139 | 200 | 272 | 381 |
| 11. | Contract claims unpaid | 677,283 | 699,231 | 623,588 | 656,058 | 688,347 |
| 12. | Amounts recoverable on reinsurance | 47,345 | 81,264 | 71,973 | 64,482 | 55,262 |
| 13. | Experience rating refunds due or unpaid | 34,832 | 40,009 | 42,063 | 32,144 | 31,729 |
| 14. | Policyholders' dividends and refunds to members (not included in Line 10) | (164) | 837 | 949 | 1,087 | 1,390 |
| 15. | Commissions and reinsurance expense allowances due | 19,263 | 43,541 | 45,729 | 44,385 | 68,078 |
| 16. | Unauthorized reinsurance offset | 8,896 | 181 | 40 | 554 | 629 |
| 17. | Offset for reinsurance with certified reinsurers | | | | | |
| **C.** | **UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)** | | | | | |
| 18. | Funds deposited by and withheld from (F) | 7,518,040 | 6,803,617 | 6,182,092 | 5,437,521 | 6,290,295 |
| 19. | Letters of credit (L) | 2,074,787 | 3,171,925 | 2,594,807 | 3,542,654 | 3,628,655 |
| 20. | Trust agreements (T) | 5,769,831 | 4,979,439 | 5,057,688 | 4,880,283 | 4,768,201 |
| 21. | Other (O) | 420,097 | 331,161 | 186,312 | 1,502 | 4,791 |
| **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) | 43,901,526 | | | | |
| 26. | Other (O) | | | | | |

# SCHEDULE S - PART 7

## Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

| | | 1<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 107,257,689,969 | 81,335,486 | 107,339,025,455 |
| 2. | Reinsurance (Line 16) | 4,242,729,586 | (4,242,729,586) | 0 |
| 3. | Premiums and considerations (Line 15) | 360,468,946 | 388,922,061 | 749,391,007 |
| 4. | Net credit for ceded reinsurance | XXX | 19,747,834,793 | 19,747,834,793 |
| 5. | All other admitted assets (balance) | 2,925,337,089 | 9,297,286 | 2,934,634,375 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 114,786,225,590 | 15,984,660,040 | 130,770,885,630 |
| 7. | Separate Account assets (Line 27) | 152,443,999,292 | | 152,443,999,292 |
| 8. | Total assets (Line 28) | 267,230,224,882 | 15,984,660,040 | 283,214,884,922 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 91,674,503,646 | 22,477,503,000 | 114,152,006,646 |
| 10. | Liability for deposit-type contracts (Line 3) | 886,119,671 | 89,761 | 886,209,432 |
| 11. | Claim reserves (Line 4) | 871,207,483 | 677,283,346 | 1,548,490,829 |
| 12. | Policyholder dividends/member refunds/reserves (Lines 5 through 7) | 35,557,338 | (163,929) | 35,393,409 |
| 13. | Premium & annuity considerations received in advance (Line 8) | 14,291,158 | 543,932 | 14,835,090 |
| 14. | Other contract liabilities (Line 9) | 159,756,908 | 29,286,215 | 189,043,123 |
| 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) | 7,518,040,000 | (7,518,039,999) | 1 |
| 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) | 5,462,757,729 | 327,053,459 | 5,789,811,188 |
| 20. | Total liabilities excluding Separate Accounts (Line 26) | 106,631,129,678 | 15,984,660,040 | 122,615,789,718 |
| 21. | Separate Account liabilities (Line 27) | 152,444,567,806 | | 152,444,567,806 |
| 22. | Total liabilities (Line 28) | 259,075,697,484 | 15,984,660,040 | 275,060,357,524 |
| 23. | Capital & surplus (Line 38) | 8,154,527,398 | XXX | 8,154,527,398 |
| 24. | Total liabilities, capital & surplus (Line 39) | 267,230,224,882 | 15,984,660,040 | 283,214,884,922 |

| | | |
|---|---|---|
| | **NET CREDIT FOR CEDED REINSURANCE** | |
| 25. | Contract reserves | 22,477,503,000 |
| 26. | Claim reserves | 677,283,346 |
| 27. | Policyholder dividends/reserves | (163,929) |
| 28. | Premium & annuity considerations received in advance | 543,932 |
| 29. | Liability for deposit-type contracts | 89,761 |
| 30. | Other contract liabilities | 29,286,215 |
| 31. | Reinsurance ceded assets | 4,242,729,586 |
| 32. | Other ceded reinsurance recoverables | (90,632,772) |
| 33. | Total ceded reinsurance recoverables | 27,336,639,139 |
| 34. | Premiums and considerations | 388,922,061 |
| 35. | Reinsurance in unauthorized companies | 8,895,745 |
| 36. | Funds held under reinsurance treaties with unauthorized reinsurers | 7,518,039,999 |
| 37. | Reinsurance with certified reinsurers | 0 |
| 38. | Funds held under reinsurance treaties with certified reinsurers | 0 |
| 39. | Other ceded reinsurance payables/offsets | (327,053,459) |
| 40. | Total ceded reinsurance payables/offsets | 7,588,804,346 |
| 41. | Total net credit for ceded reinsurance | 19,747,834,793 |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

| | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | States, Etc. | Active Status (a) | 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 | Deposit-Type Contracts |
| 1. | Alabama | L | 68,671,927 | 244,179,572 | 19,564,433 | | 332,415,932 | |
| 2. | Alaska | L | 18,762,900 | 41,278,734 | 1,842,781 | | 61,884,415 | |
| 3. | Arizona | L | 110,004,273 | 373,181,399 | 17,173,214 | | 500,358,886 | |
| 4. | Arkansas | L | 30,809,297 | 89,093,914 | 21,339,000 | | 141,242,211 | |
| 5. | California | L | 812,501,355 | 1,546,324,804 | 96,273,337 | | 2,455,099,496 | |
| 6. | Colorado | L | 129,353,416 | 253,653,854 | 29,792,877 | | 412,800,147 | |
| 7. | Connecticut | L | 167,470,153 | 281,430,218 | 15,069,021 | | 463,969,392 | |
| 8. | Delaware | L | 85,081,331 | 367,034,782 | 3,125,949 | | 455,242,062 | |
| 9. | District of Columbia | L | 22,469,482 | 63,689,398 | 5,148,921 | | 91,307,801 | |
| 10. | Florida | L | 837,896,529 | 1,532,645,946 | 83,532,652 | | 2,454,075,127 | |
| 11. | Georgia | L | 257,166,350 | 390,466,927 | 43,341,847 | | 690,975,124 | |
| 12. | Hawaii | L | 36,571,351 | 99,107,674 | 527,963 | | 136,206,988 | |
| 13. | Idaho | L | 21,523,494 | 71,455,642 | 3,973,700 | | 96,952,836 | |
| 14. | Illinois | L | 260,642,870 | 566,618,820 | 63,151,456 | | 890,413,146 | |
| 15. | Indiana | L | 120,961,443 | 467,874,782 | 31,589,550 | | 620,425,775 | |
| 16. | Iowa | L | 65,433,600 | 159,385,210 | 16,951,488 | | 241,770,298 | |
| 17. | Kansas | L | 68,789,216 | 168,760,888 | 10,601,837 | | 248,151,941 | |
| 18. | Kentucky | L | 88,956,766 | 278,451,759 | 20,605,755 | | 388,014,280 | |
| 19. | Louisiana | L | 78,015,434 | 312,201,065 | 25,234,877 | | 415,451,376 | |
| 20. | Maine | L | 26,258,403 | 190,490,042 | 6,163,789 | | 222,912,234 | |
| 21. | Maryland | L | 168,656,693 | 478,649,547 | 38,362,797 | | 685,669,037 | |
| 22. | Massachusetts | L | 407,535,698 | 568,074,949 | 28,786,033 | | 1,004,396,680 | |
| 23. | Michigan | L | 275,354,911 | 469,661,476 | 49,596,272 | | 794,612,659 | |
| 24. | Minnesota | L | 478,010,165 | 278,895,244 | 34,692,084 | | 791,597,493 | |
| 25. | Mississippi | L | 36,037,366 | 102,400,332 | 15,625,336 | | 154,063,034 | |
| 26. | Missouri | L | 106,062,631 | 338,804,589 | 19,413,617 | | 464,280,837 | |
| 27. | Montana | L | 13,316,950 | 51,755,130 | 2,476,358 | | 67,548,438 | |
| 28. | Nebraska | L | 45,792,967 | 112,279,806 | 11,112,939 | | 169,185,712 | |
| 29. | Nevada | L | 42,983,772 | 127,115,243 | 4,445,518 | | 174,544,533 | |
| 30. | New Hampshire | L | 43,913,876 | 418,347,352 | 5,280,920 | | 467,542,148 | |
| 31. | New Jersey | L | 330,696,901 | 883,814,011 | 13,776,157 | | 1,228,287,069 | |
| 32. | New Mexico | L | 23,946,129 | 62,342,279 | 3,972,367 | | 90,260,775 | |
| 33. | New York | N | 130,274,785 | 121,493,949 | 6,885,633 | | 258,654,367 | |
| 34. | North Carolina | L | 334,810,642 | 615,618,430 | 61,004,586 | | 1,011,433,658 | |
| 35. | North Dakota | L | 17,069,144 | 36,554,843 | 6,237,584 | | 59,861,571 | |
| 36. | Ohio | L | 291,329,183 | 863,709,956 | 69,591,338 | | 1,224,630,477 | |
| 37. | Oklahoma | L | 61,264,519 | 151,045,349 | 11,595,493 | | 223,905,361 | |
| 38. | Oregon | L | 80,439,280 | 161,356,225 | 19,845,418 | | 261,640,923 | |
| 39. | Pennsylvania | L | 509,183,989 | 1,050,767,744 | 60,741,909 | | 1,620,693,642 | |
| 40. | Rhode Island | L | 21,418,631 | 55,875,517 | 1,456,477 | | 78,750,625 | |
| 41. | South Carolina | L | 113,054,615 | 366,760,043 | 18,384,026 | | 498,198,684 | |
| 42. | South Dakota | L | 118,478,234 | 45,837,938 | 2,263,234 | | 166,579,406 | |
| 43. | Tennessee | L | 135,364,175 | 312,052,560 | 50,015,238 | | 497,431,973 | |
| 44. | Texas | L | 418,396,975 | 1,364,607,089 | 158,604,800 | | 1,941,608,864 | |
| 45. | Utah | L | 76,039,545 | 132,690,830 | 23,495,603 | | 232,225,978 | |
| 46. | Vermont | L | 16,285,368 | 24,347,409 | 3,970,346 | | 44,603,123 | |
| 47. | Virginia | L | 193,295,144 | 495,176,577 | 28,886,750 | | 717,358,471 | |
| 48. | Washington | L | 117,034,360 | 287,581,542 | 29,458,566 | | 434,074,468 | |
| 49. | West Virginia | L | 21,493,953 | 52,340,601 | 11,670,812 | | 85,505,366 | |
| 50. | Wisconsin | L | 112,889,823 | 388,377,547 | 30,135,060 | | 531,402,430 | |
| 51. | Wyoming | L | 11,236,880 | 34,706,155 | 2,852,118 | | 48,795,153 | |
| 52. | American Samoa | N | | | | | 0 | |
| 53. | Guam | L | 3,794,903 | 2,224,377 | 50,094 | | 6,069,374 | |
| 54. | Puerto Rico | L | 33,322,026 | 89,725,296 | 324,266 | | 123,371,588 | |
| 55. | US Virgin Islands | L | 2,247,188 | 173,242 | 4,498 | | 2,424,928 | |
| 56. | Northern Mariana Islands | L | 108,436 | | 1,995 | | 110,431 | |
| 57. | Canada | N | 1,267,671 | (5,148) | 1,641,180 | | 2,903,703 | |
| 58. | Aggregate Other Alien | OT | XXX | 55,683,520 | 3,249,320 | 90,878 | 0 | 59,023,718 | 0 |
| 59. | Subtotal | XXX | 8,155,430,638 | 18,045,732,779 | 1,341,752,747 | 0 | 27,542,916,164 | 0 |
| 90. | Reporting entity contributions for employee benefit plans | XXX | | | | | 0 | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 17,316,272 | 8,182 | | | 17,324,454 | |
| 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 | 8,620,275 | 300 | 1,947,610 | | 10,568,185 | |
| 94. | Aggregate other amounts not allocable by State | XXX | 157,794 | 0 | 0 | 0 | 157,794 | 0 |
| 95. | Totals (Direct Business) | XXX | 8,181,524,979 | 18,045,741,261 | 1,343,700,357 | 0 | 27,570,966,597 | 0 |
| 96. | Plus reinsurance assumed | XXX | 1,762,890,564 | 370,961,397 | 1,306,807,487 | | 3,440,659,448 | |
| 97. | Totals (All Business) | XXX | 9,944,415,543 | 18,416,702,658 | 2,650,507,844 | 0 | 31,011,626,045 | 0 |
| 98. | Less reinsurance ceded | XXX | 3,732,581,273 | 1,723,615,444 | 50,542,980 | | 5,506,739,697 | |
| 99. | Totals (All Business) less reinsurance ceded | XXX | 6,211,834,270 | 16,693,087,214 | (c) 2,599,964,864 | 0 | 25,504,886,348 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | | | |
| 58001. | Other foreign countries | XXX | 52,877,317 | 3,249,320 | 90,878 | | 56,217,515 | |
| 58002. | Mexico | XXX | 2,806,203 | | | | 2,806,203 | |
| 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 | 55,683,520 | 3,249,320 | 90,878 | 0 | 59,023,718 | 0 |
| 9401. | Government | XXX | 157,794 | | | | 157,794 | |
| 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 | 157,794 | 0 | 0 | 0 | 157,794 | 0 |

(a) Active Status Counts:

| | | | |
|---|---|---|---|
| L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG | 54 | R - Registered - Non-domiciled RRGs | 0 |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state | 0 | Q - Qualified - Qualified or accredited reinsurer | 0 |
| | | N - None of the above - Not allowed to write business in the state | 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

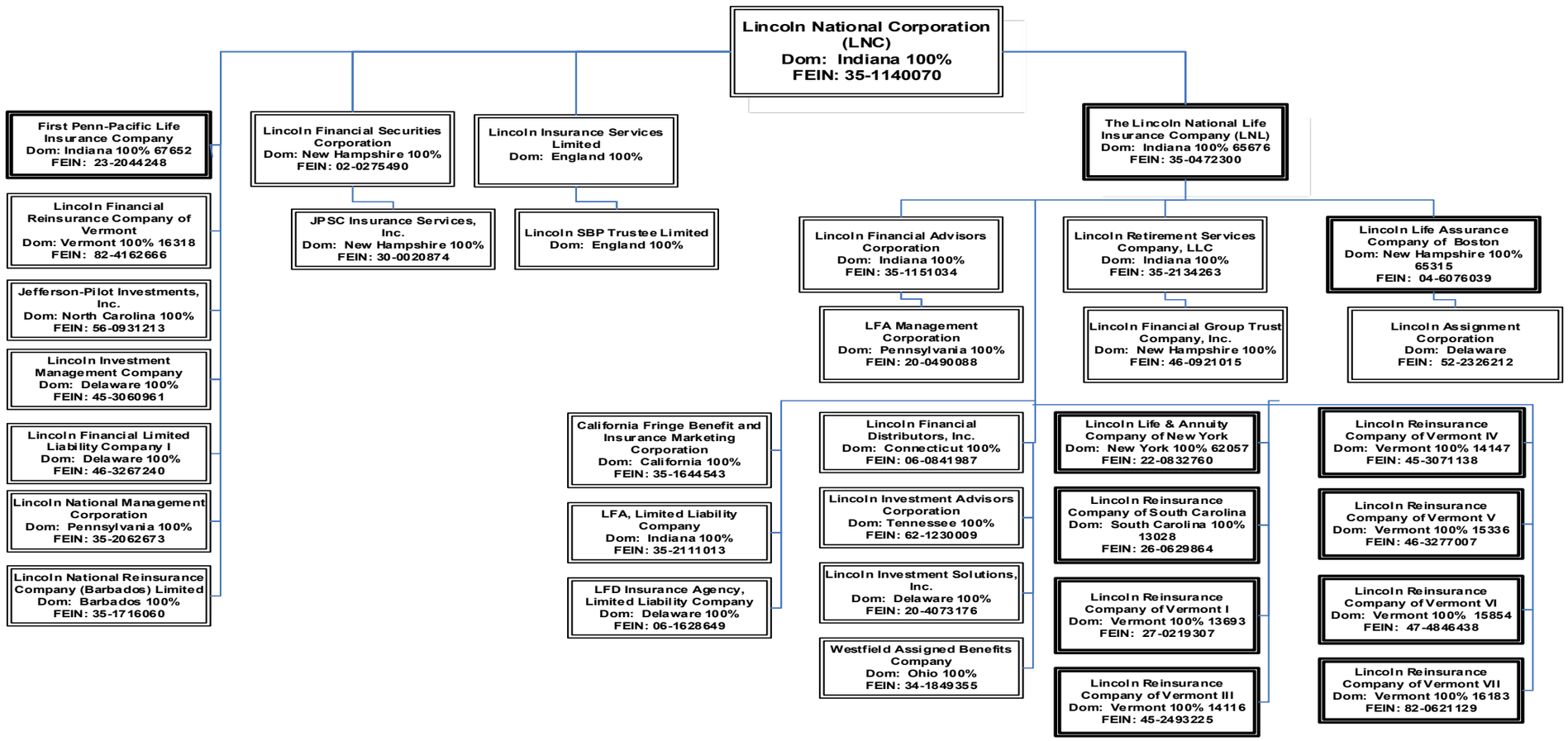
# INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | States, Etc. | 1<br>Life<br>(Group and Individual) | 2<br>Annuities<br>(Group and Individual) | 3<br>Disability Income<br>(Group and Individual) | 4<br>Long-Term Care<br>(Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. | Alabama AL | 68,671,927 | 244,179,572 | 14,761,474 | 42,695 | | 327,655,668 |
| 2. | Alaska AK | 18,762,900 | 41,278,734 | 1,097,206 | | | 61,138,840 |
| 3. | Arizona AZ | 110,004,273 | 373,181,399 | 12,984,293 | 61,697 | | 496,231,662 |
| 4. | Arkansas AR | 30,809,297 | 89,093,914 | 13,943,242 | 2,431 | | 133,848,884 |
| 5. | California CA | 812,501,355 | 1,546,324,804 | 56,230,752 | 89,880 | | 2,415,146,791 |
| 6. | Colorado CO | 129,353,416 | 253,653,854 | 24,471,179 | (52,132) | | 407,426,317 |
| 7. | Connecticut CT | 167,470,153 | 281,430,218 | 10,815,413 | 52,508 | | 459,768,292 |
| 8. | Delaware DE | 85,081,331 | 367,034,782 | 1,617,032 | 30,065 | | 453,763,210 |
| 9. | District of Columbia DC | 22,469,482 | 63,689,398 | 4,340,383 | 1,982 | | 90,501,245 |
| 10. | Florida FL | 837,896,529 | 1,532,645,946 | 58,228,588 | 111,692 | | 2,428,882,755 |
| 11. | Georgia GA | 257,166,350 | 390,466,927 | 28,440,792 | 55,944 | | 676,130,013 |
| 12. | Hawaii HI | 36,571,351 | 99,107,674 | 358,003 | 29,781 | | 136,066,809 |
| 13. | Idaho ID | 21,523,494 | 71,455,642 | 2,663,536 | (66,640) | | 95,576,032 |
| 14. | Illinois IL | 260,642,870 | 566,618,820 | 40,025,604 | 97,087 | | 867,384,381 |
| 15. | Indiana IN | 120,961,443 | 467,874,782 | 21,043,552 | 134,387 | | 610,014,164 |
| 16. | Iowa IA | 65,433,600 | 159,385,210 | 13,913,548 | 43,499 | | 238,775,857 |
| 17. | Kansas KS | 68,789,216 | 168,760,888 | 7,554,076 | 34,782 | | 245,138,962 |
| 18. | Kentucky KY | 88,956,766 | 278,451,759 | 17,144,566 | 14,694 | | 384,567,785 |
| 19. | Louisiana LA | 78,015,434 | 312,201,065 | 13,317,091 | 43,641 | | 403,577,231 |
| 20. | Maine ME | 26,258,403 | 190,490,042 | 4,165,340 | 9,317 | | 220,923,102 |
| 21. | Maryland MD | 168,656,693 | 478,649,547 | 31,114,067 | 216,815 | | 678,637,122 |
| 22. | Massachusetts MA | 407,535,698 | 568,074,949 | 24,874,840 | (3,973) | | 1,000,481,514 |
| 23. | Michigan MI | 275,354,911 | 469,661,476 | 37,738,387 | 26,882 | | 782,781,656 |
| 24. | Minnesota MN | 478,010,165 | 278,895,244 | 27,662,678 | 7,025 | | 784,575,112 |
| 25. | Mississippi MS | 36,037,366 | 102,400,332 | 7,889,628 | 22,381 | | 146,349,707 |
| 26. | Missouri MO | 106,062,631 | 338,804,589 | 11,901,286 | 131,064 | | 456,899,570 |
| 27. | Montana MT | 13,316,950 | 51,755,130 | 1,821,211 | | | 66,893,291 |
| 28. | Nebraska NE | 45,792,967 | 112,279,806 | 8,305,071 | 28,794 | | 166,406,638 |
| 29. | Nevada NV | 42,983,772 | 127,115,243 | 2,444,868 | | | 172,543,883 |
| 30. | New Hampshire NH | 43,913,876 | 418,347,352 | 3,850,551 | | | 466,111,779 |
| 31. | New Jersey NJ | 330,696,901 | 883,814,011 | 9,936,405 | 37,132 | | 1,224,484,449 |
| 32. | New Mexico NM | 23,946,129 | 62,342,279 | 3,382,215 | 30,391 | | 89,701,014 |
| 33. | New York NY | 130,274,785 | 121,493,949 | 4,804,835 | 13,682 | | 256,587,251 |
| 34. | North Carolina NC | 334,810,642 | 615,618,430 | 39,396,601 | 32,316 | | 989,857,989 |
| 35. | North Dakota ND | 17,069,144 | 36,554,843 | 5,343,619 | | | 58,967,606 |
| 36. | Ohio OH | 291,329,183 | 863,709,956 | 44,269,656 | 255,302 | | 1,199,564,097 |
| 37. | Oklahoma OK | 61,264,519 | 151,045,349 | 8,664,804 | 14,110 | | 220,988,782 |
| 38. | Oregon OR | 80,439,280 | 161,356,225 | 12,081,942 | 27,685 | | 253,905,132 |
| 39. | Pennsylvania PA | 509,183,989 | 1,050,767,744 | 45,825,328 | 140,159 | | 1,605,917,220 |
| 40. | Rhode Island RI | 21,418,631 | 55,875,517 | 1,173,457 | | | 78,467,605 |
| 41. | South Carolina SC | 113,054,615 | 366,760,043 | 12,670,438 | 36,573 | | 492,521,669 |
| 42. | South Dakota SD | 118,478,234 | 45,837,938 | 2,020,965 | (30,247) | | 166,306,890 |
| 43. | Tennessee TN | 135,364,175 | 312,052,560 | 40,205,386 | 76,534 | | 487,698,655 |
| 44. | Texas TX | 418,396,975 | 1,364,607,089 | 86,999,754 | 93,245 | | 1,870,097,063 |
| 45. | Utah UT | 76,039,545 | 132,690,830 | 19,369,919 | 10,209 | | 228,110,503 |
| 46. | Vermont VT | 16,285,368 | 24,347,409 | 3,521,548 | 3,352 | | 44,157,677 |
| 47. | Virginia VA | 193,295,144 | 495,176,577 | 21,487,353 | 107,362 | | 710,066,436 |
| 48. | Washington WA | 117,034,360 | 287,581,542 | 23,230,102 | 64,318 | | 427,910,322 |
| 49. | West Virginia WV | 21,493,953 | 52,340,601 | 9,294,015 | 10,214 | | 83,138,783 |
| 50. | Wisconsin WI | 112,889,823 | 388,377,547 | 24,754,062 | 57,088 | | 526,078,520 |
| 51. | Wyoming WY | 11,236,880 | 34,706,155 | 2,217,023 | 32,960 | | 48,193,018 |
| 52. | American Samoa AS | | | | | | 0 |
| 53. | Guam GU | 3,794,903 | 2,224,377 | | | | 6,019,280 |
| 54. | Puerto Rico PR | 33,322,026 | 89,725,296 | 291,426 | | | 123,338,748 |
| 55. | US Virgin Islands VI | 2,247,188 | 173,242 | 3,716 | | | 2,424,146 |
| 56. | Northern Mariana Islands MP | 108,436 | | | | | 108,436 |
| 57. | Canada CAN | 1,267,671 | (5,148) | 616,445 | | | 1,878,968 |
| 58. | Aggregate Other Alien OT | 55,683,520 | 3,249,320 | 23,824 | | | 58,956,664 |
| 59. | Totals | 8,155,430,638 | 18,045,732,779 | 926,303,095 | 2,178,683 | 0 | 27,129,645,195 |

# 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Affiliated Transactions** | | | | | | | | | | | | |
| 62057 | 22-0832760 | Lincoln Life & Annuity Company of New York | (85,000,000) | | | | | | | | (85,000,000) | 253,895,021 |
| 13693 | 27-0219307 | Lincoln Reinsurance Company of Vermont I | (61,000,000) | | | | | | | | (61,000,000) | (1,495,157,054) |
| 14116 | 45-2493225 | Lincoln Reinsurance Company of Vermont III | | 15,000,000 | | | | | | | 15,000,000 | (2,169,180,336) |
| 14147 | 45-3071138 | Lincoln Reinsurance Company of Vermont IV | (25,000,000) | (45,000,000) | | | | | | | (70,000,000) | (1,079,866,359) |
| 15336 | 46-3277007 | Lincoln Reinsurance Company of Vermont V | | 13,292,334 | | | | | | | 13,292,334 | (1,005,435,244) |
| 15854 | 47-4846438 | Lincoln Reinsurance Company of Vermont VI | (14,000,000) | | | | | | | | (14,000,000) | (736,412,736) |
| 16183 | 82-0621129 | Lincoln Reinsurance Company of Vermont VII | (28,000,000) | | | | | | | | (28,000,000) | (554,536,438) |
| | 20-4073176 | Lincoln Investment Solutions, Inc. | (78,000,000) | | | | | | | | (78,000,000) | |
| | 62-1230009 | Lincoln Investment Advisors Corporation | (154,500,000) | | | | | | | | (154,500,000) | |
| 13028 | 26-0629864 | Lincoln Reinsurance Company of South Carolina | | (28,000,000) | | | | | | | (28,000,000) | (416,310,628) |
| 67652 | 23-2044248 | First Penn-Pacific Life Insurance Company | | | | | | | | | 0 | 350,789,721 |
| | 35-1140070 | Lincoln National Corporation | 830,000,000 | | | | | | | | 830,000,000 | |
| | 35-1151034 | Lincoln Financial Advisors Corporation | (11,000,000) | | | | | | | | (11,000,000) | |
| 65676 | 35-0472300 | The Lincoln National Life Insurance Company | (101,500,000) | 58,000,000 | | | | | | | (43,500,000) | 11,076,576,380 |
| | 35-1716060 | Lincoln National Reinsurance Company (Barbados) Limited | (195,000,000) | | | | | | | | (195,000,000) | (4,573,903,522) |
| | 35-2062673 | Lincoln National Management Corporation | (5,000,000) | | | | | | | | (5,000,000) | |
| | 46-0921015 | Lincoln Financial Group Trust Company, Inc. | (8,622,000) | | | | | | | | (8,622,000) | |
| | 35-2111013 | LFA, Limited Liability Company | (2,000,000) | | | | | | | | (2,000,000) | |
| | 35-2134263 | Lincoln Retirement Services Company, Limited Liability Company | (31,378,000) | | | | | | | | (31,378,000) | |
| | 45-3060961 | Lincoln Investment Management Company | (30,000,000) | | | | | | | | (30,000,000) | |
| | 46-3267240 | Lincoln Financial Limited Liability Company I | | (13,292,334) | | | | | | | (13,292,334) | |
| 9999999. | Control Totals | | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | (349,541,195) |

# 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? | NO |
| 30. | Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 31. | Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 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? | YES |
| 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 |
| | **AUGUST FILING** | |
| 50. | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | YES |

**EXPLANATIONS:**

**BAR CODE:**

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

1.

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11.

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

*6567620194200000*

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

*6567620193600000*

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

*6567620194900000*

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

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

*6567620194470000*

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

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

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

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

*6567620194370000*

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

*6567620193650000*

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

*6567620192240000*

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

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

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

*6567620192160000*

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

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# Overflow Page for Write-Ins

## Additional Write-ins for Assets:

| | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31, Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1104. Prepaid mortgage loan | 2,424,120 | | 2,424,120 | |
| 1197. Summary of remaining write-ins for Line 11 | 2,424,120 | 0 | 2,424,120 | 0 |

## Additional Write-ins for Assets:

| | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31, Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 2504. Other receivables related to investments | 29,894,051 | 2,265,523 | 27,628,528 | 24,833,616 |
| 2597. Summary of remaining write-ins for Line 25 | 29,894,051 | 2,265,523 | 27,628,528 | 24,833,616 |

## Additional Write-ins for Liabilities:

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|---|---|
| 2504. SSAP 92 OPEB transition liability | 2,306,832 | 2,306,832 |
| 2505. Miscellaneous withheld | 506,855 | |
| 2506. Guarantee reserve fund | 758,873 | 636,102 |
| 2597. Summary of remaining write-ins for Line 25 | 3,572,560 | 2,942,934 |

## Additional Write-ins for Exhibit 2:

| | Insurance 1 Life | Accident and Health 2 Cost Containment | Accident and Health 3 All Other | 4 All Other Lines of Business | 5 Investment | 6 Fraternal | 7 Total |
|---|---|---|---|---|---|---|---|
| 09.304. Outsourcing | 58,184,622 | 2,361 | 3,203,222 | | 3,696,178 | | 65,086,383 |
| 09.305. Letter of credit expense fees | 41,656,043 | | | | | | 41,656,043 |
| 09.306. Contributions | 8,579,784 | 333 | 221,997 | | 529,532 | | 9,331,646 |
| 09.307. Rating agency fees | 2,573,547 | 100 | 67,112 | | 158,867 | | 2,799,626 |
| 09.308. Recruting expense | 2,041,682 | 9,848 | 607,117 | | 165,966 | | 2,824,613 |
| 09.309. Gain on sale of fixed assets | 6,227 | 1 | 32,296 | | 2,318 | | 40,842 |
| 09.397. Summary of remaining write-ins for Line 9.3 | 113,041,905 | 12,643 | 4,131,744 | 0 | 4,552,861 | 0 | 121,739,153 |

# Overflow Page for Write-Ins

# NONE

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage of Column 1 Line 13 | Admitted Assets as Reported in the Annual Statement 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 | 662,836,832 | 0.6 | 662,836,832 | | 662,836,832 | 0.6 |
| 1.02 All Other Governments | 296,338,561 | 0.3 | 296,338,561 | | 296,338,561 | 0.3 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed | 415,124,271 | 0.4 | 415,124,271 | | 415,124,271 | 0.4 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | 292,494,639 | 0.3 | 292,494,639 | | 292,494,639 | 0.3 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed | 4,757,911,787 | 4.4 | 4,757,911,787 | | 4,757,911,787 | 4.4 |
| 1.06 Industrial and Miscellaneous | 72,575,266,025 | 67.5 | 72,575,266,025 | | 72,575,266,025 | 67.7 |
| 1.07 Hybrid Securities | 318,004,364 | 0.3 | 318,004,364 | | 318,004,364 | 0.3 |
| 1.08 Parent, Subsidiaries and Affiliates | 649,229,153 | 0.6 | 649,229,153 | | 649,229,153 | 0.6 |
| 1.09 SVO Identified Funds | | 0.0 | | | 0 | 0.0 |
| 1.10 Unaffiliated Bank Loans | 179,514,549 | 0.2 | 179,514,549 | | 179,514,549 | 0.2 |
| 1.11 Total Long-Term Bonds | 80,146,720,181 | 74.5 | 80,146,720,181 | 0 | 80,146,720,181 | 74.7 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated) | 209,034,800 | 0.2 | 209,034,800 | | 209,034,800 | 0.2 |
| 2.02 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 2.03 Total Preferred Stock | 209,034,800 | 0.2 | 209,034,800 | 0 | 209,034,800 | 0.2 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) | 201,254,374 | 0.2 | 201,254,374 | | 201,254,374 | 0.2 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded | | 0.0 | | | 0 | 0.0 |
| 3.04 Parent, Subsidiaries and Affiliates Other | 4,853,447,332 | 4.5 | 4,580,786,747 | | 4,580,786,747 | 4.3 |
| 3.05 Mutual Funds | 32,242,415 | 0.0 | 32,242,415 | | 32,242,415 | 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 | 5,086,944,121 | 4.7 | 4,814,283,536 | 0 | 4,814,283,536 | 4.5 |
| 4. Mortgage Loans Schedule B): | | | | | | |
| 4.01 Farm Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.02 Residential Mortgages | 122,959,842 | 0.1 | 122,959,842 | | 122,959,842 | 0.1 |
| 4.03 Commercial Mortgages | 13,020,181,850 | 12.1 | 13,020,181,850 | | 13,020,181,850 | 12.1 |
| 4.04 Mezzanine Real Estate Loans | | 0.0 | | | 0 | 0.0 |
| 4.05 Total Mortgage Loans | 13,143,141,692 | 12.2 | 13,143,141,692 | 0 | 13,143,141,692 | 12.3 |
| 5. Real Estate (Schedule A): | | | | | | |
| 5.01 Properties Occupied by Company | 63,669,686 | 0.1 | 63,669,686 | | 63,669,686 | 0.1 |
| 5.02 Properties Held for Production of Income | 10,084,940 | 0.0 | 10,084,940 | | 10,084,940 | 0.0 |
| 5.03 Properties Held for Sale | | 0.0 | | | 0 | 0.0 |
| 5.04 Total Real Estate | 73,754,626 | 0.1 | 73,754,626 | 0 | 73,754,626 | 0.1 |
| 6. Cash, Cash Equivalents, and Short-Term Investments:: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | (24,367,092) | (0.0) | (24,367,092) | | (24,367,092) | (0.0) |
| 6.02 Cash Equivalents (Schedule E, Part 2) | 951,876,884 | 0.9 | 951,876,884 | | 951,876,884 | 0.9 |
| 6.03 Short-Term Investments (Schedule DA) | 1,135,803,470 | 1.1 | 1,135,803,470 | 25,015,989 | 1,160,819,459 | 1.1 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments | 2,063,313,262 | 1.9 | 2,063,313,262 | 25,015,989 | 2,088,329,251 | 1.9 |
| 7. Contract Loans | 1,908,615,332 | 1.8 | 1,906,590,399 | | 1,906,590,399 | 1.8 |
| 8. Derivatives (Schedule DB) | 1,733,272,065 | 1.6 | 1,733,272,065 | | 1,733,272,065 | 1.6 |
| 9. Other Invested Assets (Schedule BA) | 2,619,073,908 | 2.4 | 2,610,831,424 | | 2,610,831,424 | 2.4 |
| 10. Receivables for Securities | 13,643,390 | 0.0 | 13,643,390 | | 13,643,390 | 0.0 |
| 11. Securities Lending (Schedule DL, Part 1) | 25,015,989 | 0.0 | 25,015,989 | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11) | 518,088,605 | 0.5 | 518,088,605 | | 518,088,605 | 0.5 |
| 13. Total Invested Assets | 107,540,617,971 | 100.0 | 107,257,689,969 | 25,015,989 | 107,257,689,969 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 75,443,217 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) | 752,962 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 123,183 | 876,145 |
| 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 | 2,564,736 | |
| | 8.2 Totals, Part 3, Column 9 | | 2,564,736 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | | 73,754,626 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 73,754,626 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 11,067,045,681 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 2,948,562,922 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 3,290,020 | 2,951,852,942 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | | |
| | 3.2 Totals, Part 3, Column 11 | | 0 |
| 4. | Accrual of discount | | 748,876 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | (412,500) | |
| | 5.2 Totals, Part 3, Column 8 | (57,615) | (470,115) |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | (32,145) |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 878,522,529 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 32,899 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | 2,551,882 | |
| | 9.2 Totals, Part 3, Column 13 | | 2,551,882 |
| 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) | | 13,143,141,692 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | | 13,143,141,692 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 13,143,141,692 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 2,392,312,865 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 239,482,366 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 233,263,127 | 472,745,494 |
| 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 | | 40,508 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | (102,883,633) | |
| | 5.2 Totals, Part 3, Column 9 | (107,513) | (102,991,146) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 404,080 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 142,096,977 |
| 8. | Deduct amortization of premium and depreciation | | 2,495,687 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 1,154,771 | |
| | 9.2 Totals, Part 3, Column 14 | | 1,154,771 |
| 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) | | 2,619,073,908 |
| 12. | Deduct total nonadmitted amounts | | 8,242,484 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 2,610,831,424 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 83,216,553,830 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 15,479,483,128 |
| 3. | Accrual of discount | | 88,393,662 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | (2,237,933) | |
| | 4.2 Part 2, Section 1, Column 15 | (18,902) | |
| | 4.3 Part 2, Section 2, Column 13 | (224,236,498) | |
| | 4.4 Part 4, Column 11 | 1,348,084 | (225,145,249) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 43,594,158 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 13,174,642,109 |
| 7. | Deduct amortization of premium | | 68,030,686 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | 37,205,091 | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | 8,011,894 | 45,216,985 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | 5,645,092 | |
| | 9.2 Part 2, Section 1, Column 17 | 10,959,944 | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | 5,240,864 | 21,845,900 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2 | | 59,121,284 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 85,442,699,104 |
| 12. | Deduct total nonadmitted amounts | | 272,660,587 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 85,170,038,517 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 662,836,830 | 714,715,052 | 605,985,058 | 754,071,660 |
| Governments (Including all obligations | 2. Canada | 73,355,372 | 86,211,301 | 79,876,888 | 67,065,000 |
| guaranteed by governments) | 3. Other Countries | 222,983,190 | 278,141,219 | 224,161,778 | 220,343,152 |
| | 4. Totals | 959,175,392 | 1,079,067,572 | 910,023,724 | 1,041,479,812 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 415,124,271 | 530,428,965 | 415,873,732 | 410,150,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 292,494,639 | 349,068,976 | 290,836,916 | 346,275,000 |
| 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 | 4,757,911,787 | 5,706,107,139 | 4,690,012,289 | 4,845,095,496 |
| Industrial and Miscellaneous, | 8. United States | 56,723,240,709 | 62,721,980,028 | 56,777,545,869 | 56,517,363,360 |
| SVO Identified Funds, Unaffiliated Bank Loans | 9. Canada | 2,565,212,318 | 2,867,496,715 | 2,575,296,452 | 2,532,952,852 |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | 13,784,331,911 | 15,051,574,291 | 13,898,501,697 | 13,744,608,569 |
| | 11. Totals | 73,072,784,938 | 80,641,051,034 | 73,251,344,018 | 72,794,924,781 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 649,229,153 | 649,229,153 | 649,229,153 | 649,229,153 |
| | **13. Total Bonds** | 80,146,720,180 | 88,954,952,839 | 80,207,319,832 | 80,087,154,242 |
| **PREFERRED STOCKS** | 14. United States | 153,470,834 | 162,291,189 | 154,319,543 | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | 55,563,966 | 56,645,100 | 50,528,636 | |
| | 17. Totals | 209,034,800 | 218,936,289 | 204,848,179 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 209,034,800 | 218,936,289 | 204,848,179 | |
| **COMMON STOCKS** | 20. United States | 232,576,155 | 232,576,155 | 246,481,090 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | 920,631 | 920,631 | 1,020,437 | |
| | 23. Totals | 233,496,786 | 233,496,786 | 247,501,527 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 4,853,447,337 | 4,853,447,332 | 4,248,862,076 | |
| | **25. Total Common Stocks** | 5,086,944,123 | 5,086,944,118 | 4,496,363,603 | |
| | **26. Total Stocks** | 5,295,978,923 | 5,305,880,407 | 4,701,211,782 | |
| | **27. Total Bonds and Stocks** | 85,442,699,103 | 94,260,833,246 | 84,908,531,614 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 65,412,040 | 62,398,085 | 269,753,468 | 228,456,205 | 36,817,032 | XXX | 662,836,830 | 0.8 | 763,839,183 | 1.0 | 662,836,830 | |
| 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 | 65,412,040 | 62,398,085 | 269,753,468 | 228,456,205 | 36,817,032 | XXX | 662,836,830 | 0.8 | 763,839,183 | 1.0 | 662,836,830 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | 1,005,517 | 89,851,486 | 61,010,756 | 21,818,649 | 37,302,867 | XXX | 210,989,275 | 0.3 | 282,788,668 | 0.4 | 186,015,400 | 24,973,875 |
| 2.2 NAIC 2 | 18,000,000 | | 4,962,970 | 32,330,972 | | XXX | 55,293,942 | 0.1 | 39,907,625 | 0.1 | 13,124,509 | 42,169,433 |
| 2.3 NAIC 3 | | 30,055,344 | | | | XXX | 30,055,344 | 0.0 | 30,073,463 | 0.0 | | 30,055,344 |
| 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 | 19,005,517 | 119,906,830 | 65,973,726 | 54,149,621 | 37,302,868 | XXX | 296,338,562 | 0.4 | 352,769,757 | 0.5 | 199,139,909 | 97,198,653 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | 253,087 | 5,930,041 | 60,336,061 | 246,377,179 | 82,248,751 | XXX | 395,145,119 | 0.5 | 366,318,603 | 0.5 | 395,145,119 | |
| 3.2 NAIC 2 | | 854,062 | 6,073,329 | 12,051,761 | | XXX | 18,979,152 | 0.0 | 5,517,860 | 0.0 | 18,979,152 | |
| 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 | 253,087 | 6,784,103 | 67,409,390 | 258,428,940 | 82,248,751 | XXX | 415,124,271 | 0.5 | 372,836,463 | 0.5 | 415,124,271 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | 46,092,912 | 117,034,396 | 101,563,049 | XXX | 264,690,357 | 0.3 | 220,521,198 | 0.3 | 264,690,357 | |
| 4.2 NAIC 2 | | 335,000 | 1,430,000 | 15,000,000 | | XXX | 16,765,000 | 0.0 | 16,915,000 | 0.0 | 16,765,000 | |
| 4.3 NAIC 3 | | | | 11,039,283 | | XXX | 11,039,283 | 0.0 | | 0.0 | 11,039,283 | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 11,040,311 | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 0 | 335,000 | 47,522,912 | 143,073,679 | 101,563,049 | XXX | 292,494,640 | 0.4 | 248,476,509 | 0.3 | 292,494,640 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 150,166,325 | 364,568,739 | 607,896,470 | 1,751,758,768 | 1,620,935,916 | XXX | 4,495,326,218 | 5.5 | 4,967,706,963 | 6.4 | 4,438,968,623 | 56,357,595 |
| 5.2 NAIC 2 | | 2,625,000 | 31,000,000 | 97,202,737 | 108,915,370 | XXX | 239,743,107 | 0.3 | 195,069,300 | 0.2 | 239,743,107 | |
| 5.3 NAIC 3 | 86,845 | 212,705 | 83,867 | | | XXX | 383,417 | 0.0 | 456,640 | 0.0 | 383,417 | |
| 5.4 NAIC 4 | | | | | 22,459,045 | XXX | 22,459,045 | 0.0 | 22,899,256 | 0.0 | 22,459,045 | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 150,253,170 | 367,406,444 | 638,980,337 | 1,848,961,505 | 1,752,310,331 | XXX | 4,757,911,787 | 5.9 | 5,186,132,159 | 6.6 | 4,701,554,192 | 56,357,595 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 1,549,466,101 | 5,578,701,069 | 5,983,958,016 | 9,135,917,279 | 15,849,421,345 | XXX | 38,097,463,810 | 46.9 | 35,340,145,363 | 45.3 | 21,534,170,354 | 16,563,293,456 |
| 6.2 NAIC 2 | 1,158,110,295 | 6,552,419,287 | 8,020,350,872 | 5,470,154,230 | 11,017,202,144 | XXX | 32,218,236,828 | 39.6 | 32,335,007,969 | 41.4 | 20,052,620,019 | 12,165,616,809 |
| 6.3 NAIC 3 | 115,547,313 | 702,349,375 | 553,829,263 | 302,315,425 | 140,408,886 | XXX | 1,814,450,262 | 2.2 | 1,929,006,487 | 2.5 | 911,441,910 | 903,008,352 |
| 6.4 NAIC 4 | 12,009,480 | 105,951,973 | 117,879,919 | 19,561,293 | 35,900,043 | XXX | 291,302,708 | 0.4 | 363,906,090 | 0.5 | 151,481,346 | 139,821,362 |
| 6.5 NAIC 5 | 20,667,028 | 38,668,835 | 26,981,512 | 17,381,155 | 32,798,788 | XXX | 136,497,318 | 0.2 | 81,622,252 | 0.1 | 38,689,795 | 97,807,523 |
| 6.6 NAIC 6 | 165,733 | 102,197 | 10,043,030 | 6,218,077 | 786,062 | XXX | 17,315,099 | 0.0 | 4,286,552 | 0.0 | 7,913,830 | 9,401,269 |
| 6.7 Totals | 2,855,965,950 | 12,978,192,736 | 14,713,042,612 | 14,951,547,459 | 27,076,517,268 | XXX | 72,575,266,025 | 89.3 | 70,053,974,713 | 89.7 | 42,696,317,254 | 29,878,948,771 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | 2,218,153 | | 8,624,251 | XXX | 10,842,404 | 0.0 | 14,213,102 | 0.0 | 8,624,251 | 2,218,153 |
| 7.2 NAIC 2 | | | 71,271,138 | 59,935,758 | 99,904,131 | XXX | 231,111,027 | 0.3 | 232,027,257 | 0.3 | 178,214,184 | 52,896,843 |
| 7.3 NAIC 3 | | | 2,700,000 | 11,063,498 | 62,287,435 | XXX | 76,050,933 | 0.1 | 100,467,406 | 0.1 | 33,563,819 | 42,487,114 |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 9,059,063 | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 76,189,291 | 70,999,256 | 170,815,817 | XXX | 318,004,364 | 0.4 | 355,766,828 | 0.5 | 220,402,254 | 97,602,110 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | 1,196,978,541 | 588,054,082 | | | | XXX | 1,785,032,623 | 2.2 | 649,229,153 | 0.8 | 1,785,032,623 | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 1,196,978,541 | 588,054,082 | 0 | 0 | 0 | XXX | 1,785,032,623 | 2.2 | 649,229,153 | 0.8 | 1,785,032,623 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Unaffiliated Bank Loans** | | | | | | | | | | | | |
| 10.1 NAIC 1 | 8,225,562 | 15,342,066 | | | | XXX | 23,567,628 | 0.0 | 67,786,936 | 0.1 | | 23,567,628 |
| 10.2 NAIC 2 | 20,625,000 | | 49,993,306 | 25,000,000 | | XXX | 95,618,306 | 0.1 | 24,993,306 | 0.0 | | 95,618,306 |
| 10.3 NAIC 3 | 20,000,000 | 22,058,824 | 5,559,110 | | | XXX | 47,617,934 | 0.1 | | 0.0 | | 47,617,934 |
| 10.4 NAIC 4 | | 12,710,681 | | | | XXX | 12,710,681 | 0.0 | | 0.0 | | 12,710,681 |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.7 Totals | 48,850,562 | 50,111,571 | 55,552,416 | 25,000,000 | 0 | XXX | 179,514,549 | 0.2 | 92,780,242 | 0.1 | 0 | 179,514,549 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 2,971,507,173 | 6,704,845,568 | 7,031,265,836 | 11,501,362,476 | 17,736,913,211 | 0 | 45,945,894,264 | 56.5 | XXX | XXX | 29,275,483,557 | 16,670,410,707 |
| 11.2 NAIC 2 | (d) 1,196,735,295 | 6,556,233,349 | 8,185,081,615 | 5,711,675,458 | 11,226,021,645 | 0 | 32,875,747,362 | 40.4 | XXX | XXX | 20,519,445,971 | 12,356,301,391 |
| 11.3 NAIC 3 | (d) 135,634,158 | 754,676,248 | 563,172,240 | 324,418,206 | 202,696,321 | 0 | 1,980,597,173 | 2.4 | XXX | XXX | 957,428,429 | 1,023,168,744 |
| 11.4 NAIC 4 | (d) 12,009,480 | 118,662,654 | 117,879,919 | 19,561,293 | 58,359,088 | 0 | 326,472,434 | 0.4 | XXX | XXX | 173,940,391 | 152,532,043 |
| 11.5 NAIC 5 | (d) 20,667,028 | 38,668,835 | 26,981,512 | 17,381,155 | 32,798,788 | 0 | (c) 136,497,318 | 0.2 | XXX | XXX | 38,689,795 | 97,807,523 |
| 11.6 NAIC 6 | (d) 165,733 | 102,197 | 10,043,030 | 6,218,077 | 786,063 | 0 | (c) 17,315,100 | 0.0 | XXX | XXX | 7,913,830 | 9,401,270 |
| 11.7 Totals | 4,336,718,867 | 14,173,188,851 | 15,934,424,152 | 17,580,616,665 | 29,257,575,116 | 0 | (b) 81,282,523,651 | 100.0 | XXX | XXX | 50,972,901,973 | 30,309,621,678 |
| 11.8 Line 11.7 as a % of Col. 7 | 5.3 | 17.4 | 19.6 | 21.6 | 36.0 | 0.0 | 100.0 | XXX | XXX | XXX | 62.7 | 37.3 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 2,889,303,670 | 7,480,112,365 | 7,245,927,524 | 8,820,519,149 | 16,236,686,461 | | XXX | XXX | 42,672,549,168 | 54.7 | 28,560,457,938 | 14,112,091,231 |
| 12.2 NAIC 2 | 1,329,041,523 | 7,547,411,506 | 8,077,833,634 | 5,075,274,029 | 10,819,877,624 | | XXX | XXX | 32,849,438,317 | 42.1 | 21,083,132,374 | 11,766,305,942 |
| 12.3 NAIC 3 | 64,866,125 | 878,866,198 | 558,622,713 | 261,367,367 | 297,281,593 | | XXX | XXX | 2,061,003,996 | 2.6 | 1,206,005,295 | 854,998,701 |
| 12.4 NAIC 4 | 54,056,020 | 87,693,701 | 122,363,947 | 44,941,337 | 97,849,715 | | XXX | XXX | 406,904,720 | 0.5 | 252,914,429 | 153,990,291 |
| 12.5 NAIC 5 | 1,527,659 | 26,188,405 | 21,261,254 | 14,018,051 | 18,626,883 | | XXX | XXX | (c) 81,622,252 | 0.1 | 27,207,497 | 54,414,755 |
| 12.6 NAIC 6 | 1,181 | 3,717 | 133,912 | 106,899 | 4,040,844 | | XXX | XXX | (c) 4,286,553 | 0.0 | 374,025 | 3,912,528 |
| 12.7 Totals | 4,338,796,178 | 16,020,275,892 | 16,026,142,984 | 14,216,226,832 | 27,474,363,120 | 0 | XXX | XXX | (b) 78,075,805,006 | 100.0 | 51,130,091,558 | 26,945,713,448 |
| 12.8 Line 12.7 as a % of Col. 9 | 5.6 | 20.5 | 20.5 | 18.2 | 35.2 | 0.0 | XXX | XXX | 100.0 | XXX | 65.5 | 34.5 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 3,300,941,791 | 3,516,795,085 | 3,598,471,531 | 6,062,538,513 | 12,796,736,637 | | 29,275,483,557 | 36.0 | 28,560,457,938 | 36.6 | 29,275,483,557 | XXX |
| 13.2 NAIC 2 | 386,768,879 | 3,072,358,752 | 3,645,546,561 | 3,583,470,975 | 9,831,300,804 | | 20,519,445,971 | 25.2 | 21,083,132,374 | 27.0 | 20,519,445,971 | XXX |
| 13.3 NAIC 3 | 46,785,101 | 381,962,427 | 237,261,558 | 162,084,555 | 129,334,788 | | 957,428,429 | 1.2 | 1,206,005,295 | 1.5 | 957,428,429 | XXX |
| 13.4 NAIC 4 | 4,081,485 | 66,018,158 | 25,920,368 | 19,561,293 | 58,359,087 | | 173,940,391 | 0.2 | 252,914,429 | 0.3 | 173,940,391 | XXX |
| 13.5 NAIC 5 | | | 7,546,390 | | 31,143,405 | | 38,689,795 | 0.0 | 27,207,497 | 0.0 | 38,689,795 | XXX |
| 13.6 NAIC 6 | | | 7,289,050 | 228,795 | 395,985 | | 7,913,830 | 0.0 | 374,025 | 0.0 | 7,913,830 | XXX |
| 13.7 Totals | 3,738,577,256 | 7,037,134,422 | 7,522,035,458 | 9,827,884,131 | 22,847,270,706 | 0 | 50,972,901,973 | 62.7 | 51,130,091,558 | 65.5 | 50,972,901,973 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 7.3 | 13.8 | 14.8 | 19.3 | 44.8 | 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 | 4.6 | 8.7 | 9.3 | 12.1 | 28.1 | 0.0 | 62.7 | XXX | XXX | XXX | 62.7 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | 616,707,474 | 3,175,490,572 | 3,435,440,500 | 4,883,134,801 | 4,559,637,360 | | 16,670,410,707 | 20.5 | 14,112,091,231 | 18.1 | XXX | 16,670,410,707 |
| 14.2 NAIC 2 | 809,966,417 | 3,483,874,597 | 4,539,535,054 | 2,128,204,496 | 1,394,720,827 | | 12,356,301,391 | 15.2 | 11,766,305,942 | 15.1 | XXX | 12,356,301,391 |
| 14.3 NAIC 3 | 88,849,057 | 372,713,820 | 325,910,682 | 162,333,651 | 73,361,534 | | 1,023,168,744 | 1.3 | 854,998,701 | 1.1 | XXX | 1,023,168,744 |
| 14.4 NAIC 4 | 7,927,996 | 52,644,496 | 91,959,551 | | | | 152,532,043 | 0.2 | 153,990,291 | 0.2 | XXX | 152,532,043 |
| 14.5 NAIC 5 | 20,667,028 | 38,668,835 | 19,435,122 | 17,381,155 | 1,655,383 | | 97,807,523 | 0.1 | 54,414,755 | 0.1 | XXX | 97,807,523 |
| 14.6 NAIC 6 | 165,733 | 102,197 | 2,753,980 | 5,989,282 | 390,078 | | 9,401,270 | 0.0 | 3,912,528 | 0.0 | XXX | 9,401,270 |
| 14.7 Totals | 1,544,283,705 | 7,123,494,517 | 8,415,034,889 | 7,197,043,385 | 6,029,765,182 | 0 | 30,309,621,678 | 37.3 | 26,945,713,448 | 34.5 | XXX | 30,309,621,678 |
| 14.8 Line 14.7 as a % of Col. 7 | 5.1 | 23.5 | 27.8 | 23.7 | 19.9 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 1.9 | 8.8 | 10.4 | 8.9 | 7.4 | 0.0 | 37.3 | XXX | XXX | XXX | XXX | 37.3 |

(a) Includes $.....15,340,512,777 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....754,738,754 current year of bonds with Z designations and $.....651,203,512 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 $.....16,073,428 current year of bonds with 5GI designations, $.....26,207 prior year of bonds with 5GI designations and $.....75,042 current year, $.....2,096,286 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 $.....1,135,803,470; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.08 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 57,539,928 | 39,346,711 | 68,684,106 | | 14,583,546 | XXX | 180,154,291 | 0.2 | 331,979,237 | 0.4 | 180,154,291 | |
| 1.02 Residential Mortgage-Backed Securities | 7,592,395 | 22,410,598 | 201,069,362 | 228,456,205 | 22,233,487 | XXX | 481,762,047 | 0.6 | 430,463,992 | 0.6 | 481,762,047 | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.04 Other Loan-Backed and Structured Securities | 279,716 | 640,775 | | | | XXX | 920,491 | 0.0 | 1,395,947 | 0.0 | 920,491 | |
| 1.05 Totals | 65,412,039 | 62,398,084 | 269,753,468 | 228,456,205 | 36,817,033 | XXX | 662,836,829 | 0.8 | 763,839,176 | 1.0 | 662,836,829 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 19,005,517 | 119,906,830 | 65,973,726 | 54,149,621 | 37,302,868 | XXX | 296,338,562 | 0.4 | 352,769,757 | 0.5 | 199,139,909 | 97,198,653 |
| 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 | 19,005,517 | 119,906,830 | 65,973,726 | 54,149,621 | 37,302,868 | XXX | 296,338,562 | 0.4 | 352,769,757 | 0.5 | 199,139,909 | 97,198,653 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 253,087 | 6,784,103 | 67,409,389 | 258,428,940 | 82,248,751 | XXX | 415,124,270 | 0.5 | 372,836,465 | 0.5 | 415,124,270 | |
| 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 | 253,087 | 6,784,103 | 67,409,389 | 258,428,940 | 82,248,751 | XXX | 415,124,270 | 0.5 | 372,836,465 | 0.5 | 415,124,270 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | 335,000 | 47,522,912 | 143,073,679 | 101,563,049 | XXX | 292,494,640 | 0.4 | 248,476,508 | 0.3 | 292,494,640 | |
| 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 | 0 | 335,000 | 47,522,912 | 143,073,679 | 101,563,049 | XXX | 292,494,640 | 0.4 | 248,476,508 | 0.3 | 292,494,640 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 32,375,675 | 33,402,841 | 336,535,160 | 1,417,401,791 | 1,650,168,763 | XXX | 3,469,884,230 | 4.3 | 3,739,936,624 | 4.8 | 3,413,526,635 | 56,357,595 |
| 5.02 Residential Mortgage-Backed Securities | 117,600,198 | 333,380,560 | 302,245,492 | 431,559,714 | 102,141,566 | XXX | 1,286,927,530 | 1.6 | 1,444,873,790 | 1.9 | 1,286,927,530 | |
| 5.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 2,169 | 0.0 | | |
| 5.04 Other Loan-Backed and Structured Securities | 277,297 | 623,044 | 199,686 | | | XXX | 1,100,027 | 0.0 | 1,319,577 | 0.0 | 1,100,027 | |
| 5.05 Totals | 150,253,170 | 367,406,445 | 638,980,338 | 1,848,961,505 | 1,752,310,329 | XXX | 4,757,911,787 | 5.9 | 5,186,132,160 | 6.6 | 4,701,554,192 | 56,357,595 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 2,356,795,592 | 10,711,458,798 | 12,429,300,960 | 13,766,134,907 | 26,412,126,876 | XXX | 65,675,817,133 | 80.8 | 65,948,981,599 | 84.5 | 40,779,787,908 | 24,896,029,225 |
| 6.02 Residential Mortgage-Backed Securities | 75,636,517 | 188,672,129 | 91,767,281 | 90,270,957 | 124,107,981 | XXX | 570,454,865 | 0.7 | 652,689,721 | 0.8 | 516,791,770 | 53,663,095 |
| 6.03 Commercial Mortgage-Backed Securities | 60,540,917 | 359,734,743 | 368,339,370 | 118,764,273 | 163,226,358 | XXX | 1,070,605,661 | 1.3 | 689,477,114 | 0.9 | 801,612,137 | 268,993,524 |
| 6.04 Other Loan-Backed and Structured Securities | 362,992,925 | 1,718,327,066 | 1,823,635,002 | 976,377,322 | 377,056,053 | XXX | 5,258,388,368 | 6.5 | 2,762,826,283 | 3.5 | 618,125,441 | 4,640,262,927 |
| 6.05 Totals | 2,855,965,951 | 12,978,192,736 | 14,713,042,613 | 14,951,547,459 | 27,076,517,268 | XXX | 72,575,266,027 | 89.3 | 70,053,974,717 | 89.7 | 42,716,317,256 | 29,858,948,771 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | 76,189,292 | 70,999,256 | 170,815,817 | XXX | 318,004,365 | 0.4 | 355,766,828 | 0.5 | 220,402,255 | 97,602,110 |
| 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 | 0 | 76,189,292 | 70,999,256 | 170,815,817 | XXX | 318,004,365 | 0.4 | 355,766,828 | 0.5 | 220,402,255 | 97,602,110 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.01 Issuer Obligations | 1,196,978,541 | 588,054,082 | | | | XXX | 1,785,032,623 | 2.2 | 649,229,153 | 0.8 | 1,785,032,623 | |
| 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 | 1,196,978,541 | 588,054,082 | 0 | 0 | 0 | XXX | 1,785,032,623 | 2.2 | 649,229,153 | 0.8 | 1,785,032,623 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.08 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.02 Unaffiliated Bank Loans - Acquired | 48,850,562 | 50,111,571 | 55,552,415 | 25,000,000 | | XXX | 179,514,548 | 0.2 | 92,780,242 | 0.1 | | 179,514,548 |
| 10.03 Totals | 48,850,562 | 50,111,571 | 55,552,415 | 25,000,000 | 0 | XXX | 179,514,548 | 0.2 | 92,780,242 | 0.1 | 0 | 179,514,548 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 3,662,948,340 | 11,499,288,365 | 13,091,615,545 | 15,710,188,194 | 28,468,809,670 | XXX | 72,432,850,114 | 89.1 | XXX | XXX | 47,285,662,531 | 25,147,187,583 |
| 11.02 Residential Mortgage-Backed Securities | 200,829,110 | 544,463,287 | 595,082,135 | 750,286,876 | 248,483,034 | XXX | 2,339,144,442 | 2.9 | XXX | XXX | 2,285,481,347 | 53,663,095 |
| 11.03 Commercial Mortgage-Backed Securities | 60,540,917 | 359,734,743 | 368,339,370 | 118,764,273 | 163,226,358 | XXX | 1,070,605,661 | 1.3 | XXX | XXX | 801,612,137 | 268,993,524 |
| 11.04 Other Loan-Backed and Structured Securities | 363,549,938 | 1,719,590,885 | 1,823,834,688 | 976,377,322 | 377,056,053 | XXX | 5,260,408,886 | 6.5 | XXX | XXX | 620,145,959 | 4,640,262,927 |
| 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 | 48,850,562 | 50,111,571 | 55,552,415 | 25,000,000 | 0 | XXX | 179,514,548 | 0.2 | XXX | XXX | 0 | 179,514,548 |
| 11.08 Totals | 4,336,718,867 | 14,173,188,851 | 15,934,424,153 | 17,580,616,665 | 29,257,575,115 | 0 | 81,282,523,651 | 100.0 | XXX | XXX | 50,992,901,974 | 30,289,621,677 |
| 11.09 Line 11.08 as a % of Col. 7 | 5.3 | 17.4 | 19.6 | 21.6 | 36.0 | 0.0 | 100.0 | XXX | XXX | XXX | 62.7 | 37.3 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 3,747,569,026 | 13,982,442,525 | 14,436,562,074 | 13,002,729,363 | 26,830,673,183 | XXX | XXX | XXX | 71,999,976,171 | 92.2 | 47,473,888,061 | 24,526,088,110 |
| 12.02 Residential Mortgage-Backed Securities | 231,770,948 | 642,302,439 | 539,438,686 | 794,623,714 | 319,891,716 | XXX | XXX | XXX | 2,528,027,503 | 3.2 | 2,522,401,243 | 5,626,260 |
| 12.03 Commercial Mortgage-Backed Securities | 41,647,853 | 277,029,971 | 325,202,413 | 15,620,507 | 29,978,539 | XXX | XXX | XXX | 689,479,283 | 0.9 | 569,420,476 | 120,058,807 |
| 12.04 Other Loan-Backed and Structured Securities | 267,807,521 | 1,100,714,850 | 699,946,503 | 403,253,249 | 293,819,684 | XXX | XXX | XXX | 2,765,541,807 | 3.5 | 564,381,780 | 2,201,160,027 |
| 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 | 50,000,832 | 17,786,104 | 24,993,306 | | | XXX | XXX | XXX | 92,780,242 | 0.1 | | 92,780,242 |
| 12.08 Totals | 4,338,796,180 | 16,020,275,889 | 16,026,142,982 | 14,216,226,833 | 27,474,363,122 | 0 | XXX | XXX | 78,075,805,006 | 100.0 | 51,130,091,560 | 26,945,713,446 |
| 12.09 Line 12.08 as a % of Col. 9 | 5.6 | 20.5 | 20.5 | 18.2 | 35.2 | 0.0 | XXX | XXX | 100.0 | XXX | 65.5 | 34.5 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 2,990,148,291 | 6,113,605,452 | 6,491,146,909 | 9,362,312,505 | 22,328,449,374 | XXX | 47,285,662,531 | 58.2 | 47,473,888,061 | 60.8 | 47,285,662,531 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 193,956,928 | 527,616,016 | 585,430,992 | 766,779,261 | 211,698,150 | XXX | 2,285,481,347 | 2.8 | 2,522,401,243 | 3.2 | 2,285,481,347 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 48,389,611 | 216,706,486 | 304,381,039 | 70,585,657 | 161,549,344 | XXX | 801,612,137 | 1.0 | 569,420,476 | 0.7 | 801,612,137 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 65,130,542 | 177,932,333 | 95,845,736 | 151,084,615 | 130,152,733 | XXX | 620,145,959 | 0.8 | 564,381,780 | 0.7 | 620,145,959 | 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 | 3,297,625,372 | 7,035,860,287 | 7,476,804,676 | 10,350,762,038 | 22,831,849,601 | 0 | 50,992,901,974 | 62.7 | 51,130,091,560 | 65.5 | 50,992,901,974 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 6.5 | 13.8 | 14.7 | 20.3 | 44.8 | 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 | 4.1 | 8.7 | 9.2 | 12.7 | 28.1 | 0.0 | 62.7 | XXX | XXX | XXX | 62.7 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 1,163,725,047 | 5,384,408,778 | 6,554,750,355 | 6,282,454,230 | 5,761,849,173 | XXX | 25,147,187,583 | 30.9 | 24,526,088,110 | 31.4 | XXX | 25,147,187,583 |
| 14.02 Residential Mortgage-Backed Securities | 1,535,417 | 5,908,115 | 9,042,365 | 15,582,166 | 21,595,032 | XXX | 53,663,095 | 0.1 | 5,626,260 | 0.0 | XXX | 53,663,095 |
| 14.03 Commercial Mortgage-Backed Securities | 12,151,307 | 143,028,256 | 63,958,331 | 48,178,617 | 1,677,013 | XXX | 268,993,524 | 0.3 | 120,058,807 | 0.2 | XXX | 268,993,524 |
| 14.04 Other Loan-Backed and Structured Securities | 298,021,372 | 1,540,037,798 | 1,731,731,423 | 825,828,372 | 244,643,962 | XXX | 4,640,262,927 | 5.7 | 2,201,160,027 | 2.8 | XXX | 4,640,262,927 |
| 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 | 48,850,562 | 50,111,571 | 55,552,415 | 25,000,000 | | XXX | 179,514,548 | 0.2 | 92,780,242 | 0.1 | XXX | 179,514,548 |
| 14.08 Totals | 1,524,283,705 | 7,123,494,518 | 8,415,034,889 | 7,197,043,385 | 6,029,765,180 | 0 | 30,289,621,677 | 37.3 | 26,945,713,446 | 34.5 | XXX | 30,289,621,677 |
| 14.09 Line 14.08 as a % of Col. 7 | 5.0 | 23.5 | 27.8 | 23.8 | 19.9 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 1.9 | 8.8 | 10.4 | 8.9 | 7.4 | 0.0 | 37.3 | XXX | XXX | XXX | XXX | 37.3 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 296,700,855 | 296,700,855 | | | |
| 2. Cost of short-term investments acquired | 12,708,646,681 | 12,708,646,681 | | | |
| 3. Accrual of discount | 62,205 | 62,205 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 11,869,606,270 | 11,869,606,270 | | | |
| 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) | 1,135,803,470 | 1,135,803,470 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,135,803,470 | 1,135,803,470 | 0 | 0 | 0 |

(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 9, prior year) | | 211,476,999 |
| 2. | Cost paid/(consideration received) on additions: | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 554,652,309 | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 305,332 | 554,957,641 |
| 3. | Unrealized valuation increase/(decrease): | | |
| | 3.1 Section 1, Column 17 | 947,999,800 | |
| | 3.2 Section 2, Column 19 | 16,934,630 | 964,934,430 |
| 4. | SSAP No. 108 Adjustments | | |
| 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | | (27,619,634) |
| 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | | 328,289,091 |
| 7. | Amortization: | | |
| | 7.1 Section 1, Column 19 | | |
| | 7.2 Section 2, Column 21 | | 0 |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item: | | |
| | 8.1 Section 1, Column 20 | | |
| | 8.2 Section 2, Column 23 | 89,772,553 | 89,772,553 |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value: | | |
| | 9.1 Section 1, Column 18 | (44,743,986) | |
| | 9.2 Section 2, Column 20 | (7,563,823) | (52,307,809) |
| 10. | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9) | | 1,412,925,089 |
| 11. | Deduct nonadmitted assets | | |
| 12 | Statement value at end of current period (Line 10 minus Line 11) | | 1,412,925,089 |

# SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year) | | | | (15,338,898) |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | | | | 485,079 |
| 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 | (14,906,567) | | | |
| | 3.14 Section 1, Column 18, prior year | (15,388,063) | 481,496 | 481,496 | |
| 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 | (14,906,567) | | | |
| | 3.24 Section 1, Column 19, prior year plus | (15,388,063) | | | |
| | 3.25 SSAP No. 108 Adjustments | | 481,496 | 481,496 | |
| 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) | | (171,861,136) | | |
| 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) | (171,861,136) | | | |
| | 4.23 SSAP No. 108 Adjustments | | (171,861,136) | | |
| 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) | | | | (14,853,819) |
| 7. | Deduct nonadmitted assets | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | (14,853,819) |

# 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 |

# NONE

# SCHEDULE DB - PART C - SECTION 2

## Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year-To-Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | | 0 | 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 |

# 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 | 1,412,925,089 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance | (14,853,819) | |
| 3. | Total (Line 1 plus Line 2) | | 1,398,071,270 |
| 4. | Part D, Section 1, Column 5 | 4,505,859,320 | |
| 5. | Part D, Section 1, Column 6 | (3,107,788,050) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | Fair Value Check | |
| 7. | Part A, Section 1, Column 16 | 1,437,825,670 | |
| 8. | Part B, Section 1, Column 13 | (504,139) | |
| 9. | Total (Line 7 plus Line 8) | | 1,437,321,531 |
| 10. | Part D, Section 1, Column 8 | 4,665,278,150 | |
| 11. | Part D, Section 1, Column 9 | (3,227,956,619) | |
| 12. | Total (Line 9 minus Line 10 minus Line 11) | | 0 |
| | | Potential Exposure Check | |
| 13. | Part A, Section 1, Column 21 | 1,140,127,542 | |
| 14. | Part B, Section 1, Column 20 | 44,686,795 | |
| 15. | Part D, Section 1, Column 11 | 1,184,814,337 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | (0) |

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 988,809,412 | | 988,809,412 | |
| 2. Cost of cash equivalents acquired | 33,075,446,673 | 10,285,062,913 | 22,790,383,761 | |
| 3. Accrual of discount | 0 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 0 | | | |
| 6. Deduct consideration received on disposals | 33,112,374,243 | 10,285,057,954 | 22,827,316,289 | |
| 7. Deduct amortization of premium | 4,958 | 4,958 | | |
| 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) | 951,876,884 | (0) | 951,876,884 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 951,876,884 | (0) | 951,876,884 | 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. | 05/31/2006. | 10,549,232 | | 1,693,589 | 11,059,893 | 219,244 | | | (219,244) | | 5,783 | 4,243,301 |
| 04910 Office Building | | Omaha | NE | 12/31/1999. | 05/31/2006. | 10,226,854 | | 3,693,150 | 14,037,015 | 227,131 | | | (227,131) | | | |
| 04930 Office Building | | Omaha | NE | 12/31/1999. | 05/31/2006. | 6,757,694 | | 796,052 | 7,403,093 | 75,140 | | | (75,140) | | | |
| 05040 Office Building | | Greensboro | NC | 12/31/1923. | 05/31/2006. | 6,408,293 | | 686,646 | 4,900,000 | 108,828 | | | (108,828) | | 37,905 | 190,511 |
| 05045 Parking Lot | | Greensboro | NC | 12/31/1983. | 05/31/2006. | 220,573 | | 177,222 | 393,200 | | | | 0 | | | |
| 05110 Office Building | | Greensboro | NC | 05/02/1917. | 05/31/2006. | 7,931,402 | | 589,141 | 10,878,700 | 337 | | | (337) | | 832,635 | 476,252 |
| 05115 Parking Garage | | Greensboro | NC | 12/29/1972. | 05/31/2006. | 6,844,083 | | 3,234,412 | 6,268,600 | 109,577 | | | (109,577) | | | 183,721 |
| 05120 Office Building | | Greensboro | NC | 02/28/1947. | 05/31/2006. | 33,564,913 | | 12,221,589 | 36,880,400 | 543,783 | | | (543,783) | | 2,036,034 | 7,863,863 |
| 05125 Office Building | | Greensboro | NC | 10/22/1981. | 05/31/2006. | 1,962,306 | | 1,067,369 | 1,100,000 | 30,677 | | | (30,677) | | | 2,018,341 |
| 05130 Parking Garage | | Greensboro | NC | 06/30/1989. | 05/31/2006. | 1,387,389 | | 1,103,217 | 1,282,400 | 647 | | | (647) | | | |
| 05135 Office Building | | Greensboro | NC | 12/31/1985. | 05/31/2006. | 3,068,235 | | 396,951 | 2,280,000 | 70,050 | | | (70,050) | | 122,618 | 1,523,151 |
| 05145 Office Building | | Concord | NH | 12/31/1975. | 05/31/2006. | 10,128,614 | | 1,534,192 | 6,400,000 | 234,539 | | | (234,539) | | | 1,952,863 |
| Home Office Properties - Parking Lots | | Fort Wayne | IN | 01/01/1970. | | 1,113,938 | | 613,575 | | 4,437 | | | (4,437) | | | |
| Home Office Properties - Parking Lots | | Fort Wayne | IN | 01/01/1970. | | 1,017,150 | | 724,492 | | 28,633 | | | (28,633) | | | |
| Home Office Properties - Parking Lots | | Greensboro | NC | 11/18/2009. | | 570,412 | | 153,663 | | 45,431 | | | (45,431) | | | |
| 05225 Office Building | | Greensboro | NC | 11/26/2013. | | 34,225,070 | | 31,494,191 | | 707,587 | | | (707,587) | | | |
| 0G351 Parking Garage | | Omaha | NE | 10/22/2012. | | 4,046,612 | | 3,328,684 | | 110,862 | | | (110,862) | | | |
| 0299999. Properties Occupied by the Reporting Entity - Administrative | | | | | | 140,022,770 | 0 | 63,508,135 | 102,883,301 | 2,516,903 | 0 | 0 | (2,516,903) | 0 | 3,034,975 | 18,452,003 |
| 0399999. Total - Properties Occupied by the Reporting Entity | | | | | | 140,022,770 | 0 | 63,508,135 | 102,883,301 | 2,516,903 | 0 | 0 | (2,516,903) | 0 | 3,034,975 | 18,452,003 |
| **Properties Held for the Production of Income** | | | | | | | | | | | | | | | | |
| 5000 Drug Store | | Baytown | TX | 12/31/1998. | 10/13/2016. | 2,608,781 | | 1,694,878 | 3,000,000 | 47,833 | | | (47,833) | | 250,113 | 18,321 |
| 05285 Industrial Building | | Phoenix | AZ | 11/07/2008. | 11/17/2018. | 13,354,629 | | 8,390,062 | 10,022,000 | | | | 0 | | 15,600 | 116,668 |
| 0499999. Total - Properties Held for the Production of Income | | | | | | 15,963,410 | 0 | 10,084,940 | 13,022,000 | 47,833 | 0 | 0 | (47,833) | 0 | 265,713 | 134,989 |
| 0699999. Totals | | | | | | 155,986,180 | 0 | 73,593,075 | 115,905,301 | 2,564,736 | 0 | 0 | (2,564,736) | 0 | 3,300,688 | 18,586,992 |

# 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** | | | | | | | | |
| 05000 Drug Store | Baytown | TX | 12/31/1998. | Various | | | | 123,183 |
| 05225 Office Building | Greensboro | NC | 08/23/2019. | Various | 752,962 | | | |
| 0199999. Total - Acquired by Purchase | | | | | 752,962 | 0 | 0 | 123,183 |
| 0399999. Totals | | | | | 752,962 | 0 | 0 | 123,183 |

# 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 |

# 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 | | | | | | | 122,825,680 | 0 | (16,890) | 0 | 0 | 0 | 153,801,201 | 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 | | | | | | | 13,020,181,850 | (412,500) | 625,946 | 0 | 0 | 2,551,882 | 33,010,799,749 | XXX |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0899999. Total - Mortgages in Good Standing | | | | | | | 13,143,007,530 | (412,500) | 609,056 | 0 | 0 | 2,551,882 | 33,164,600,950 | 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 | | | | | | | 134,162 | 0 | 0 | 0 | 0 | 0 | 162,000 | 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 | | | | | | | 134,162 | 0 | 0 | 0 | 0 | 0 | 162,000 | 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 | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3399999. Totals | | | | | | | 13,143,141,692 | (412,500) | 609,056 | 0 | 0 | 2,551,882 | 33,164,762,950 | 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** | | | | | | | | |
| NB0580915 | PROSPECT | KY | | 06/19/2019 | 6.89 | 574,805 | | 890,000 |
| NB0580919 | ROSTRAVER TWP | PA | | 06/19/2019 | 6.59 | 335,016 | | 380,000 |
| NB0580926 | CYPRESS | TX | | 06/19/2019 | 6.84 | 424,733 | | 470,000 |
| NB0580927 | Houston | TX | | 06/19/2019 | 5.89 | 830,476 | | 1,000,000 |
| NB0580932 | CHICAGO | IL | | 06/19/2019 | 8.14 | 630,889 | | 700,000 |
| NB0580933 | APOPKA | FL | | 06/19/2019 | 7.09 | 302,700 | | 325,000 |
| NB0580942 | BALTIMORE | MD | | 06/19/2019 | 7.54 | 70,416 | | 100,000 |
| NB0580946 | INDIALANTIC | FL | | 06/19/2019 | 6.96 | 409,741 | | 440,000 |
| NB0580951 | Rosedale | MD | | 06/19/2019 | 7.89 | 120,430 | | 169,500 |
| NB0580953 | CHALFONT | PA | | 06/19/2019 | 7.94 | 618,634 | | 700,000 |
| NB0580959 | PHILADELPHIA | PA | | 06/19/2019 | 6.89 | 97,643 | | 148,000 |
| NB0580968 | SHERMAN OAKS | CA | | 06/19/2019 | 6.14 | 764,568 | | 1,040,000 |
| NB0580969 | NEWBERG | OR | | 06/19/2019 | 6.46 | 1,092,218 | | 1,200,000 |
| NB0580979 | DORAL | FL | | 06/19/2019 | 7.89 | 464,535 | | 555,000 |
| NB0580983 | DIAMOND BAR | CA | | 06/19/2019 | 5.24 | 562,563 | | 782,000 |
| NB0580986 | Los Angeles | CA | | 06/20/2019 | 6.13 | 326,813 | | 525,000 |
| NB0580990 | SCOTTSDALE | AZ | | 06/20/2019 | 5.99 | 787,797 | | 850,000 |
| NB0580992 | Mojave | CA | | 06/20/2019 | 7.63 | 206,000 | | 250,000 |
| NB0580995 | Los Angeles | CA | | 06/20/2019 | 6.75 | 458,570 | | 625,000 |
| NB0580996 | Long Beach | CA | | 06/20/2019 | 6.99 | 1,227,881 | | 1,315,000 |
| NB0580997 | SCOTTSDALE | AZ | | 06/20/2019 | 6.88 | 283,673 | | 365,000 |
| NB0581097 | Maitland | FL | | 06/25/2019 | 7.71 | 723,404 | | 815,000 |
| NB0581101 | Brooklyn | NY | | 06/25/2019 | 7.51 | 617,521 | | 825,000 |
| NB0581104 | BEND | OR | | 06/25/2019 | 7.84 | 1,190,238 | | 1,350,000 |
| NB0581111 | HOUSTON | TX | | 06/25/2019 | 7.46 | 669,600 | | 800,000 |
| NB0581116 | Easton | CT | | 06/25/2019 | 5.39 | 1,175,513 | | 1,700,000 |
| NB0581120 | LOS ANGELES | CA | | 06/25/2019 | 5.81 | 2,206,607 | | 3,125,000 |
| NB0581124 | BALTIMORE | MD | | 06/25/2019 | 8.14 | 96,195 | | 115,000 |
| NB0581127 | Elk Grove Village | IL | | 06/25/2019 | 7.21 | 212,522 | | 226,000 |
| NB0581132 | Chicago | IL | | 06/25/2019 | 8.25 | 112,480 | | 125,000 |
| NB0581134 | BOCA RATON | FL | | 06/25/2019 | 5.46 | 623,160 | | 1,245,000 |
| NB0581138 | GAINESVILLE | FL | | 06/25/2019 | 7.56 | 88,761 | | 113,000 |
| NB0581140 | SAN DIEGO | CA | | 06/25/2019 | 6.53 | 209,250 | | 250,000 |
| NB0581145 | Milwaukee | WI | | 06/25/2019 | 7.21 | 82,616 | | 100,000 |
| NB0581148 | NAPERVILLE | IL | | 06/25/2019 | 6.96 | 698,760 | | 751,500 |
| NB0581152 | N HOLLYWOOD | CA | | 06/25/2019 | 6.34 | 454,098 | | 490,000 |
| NB0581153 | BRUSH PRAIRIE | WA | | 06/25/2019 | 7.72 | 422,947 | | 539,000 |
| NB0581155 | SOLVANG | CA | | 06/25/2019 | 5.71 | 878,607 | | 995,000 |
| NB0581578 | ORLANDO | FL | | 07/10/2019 | 8.14 | 316,680 | | 480,000 |
| NB0581580 | Dallas | TX | | 07/10/2019 | 6.71 | 70,970 | | 110,000 |
| NB0581583 | Evergreen | CO | | 07/10/2019 | 6.46 | 484,240 | | 540,000 |
| NB0581586 | WEST WARWICK | RI | | 07/10/2019 | 7.71 | 190,619 | | 235,000 |
| NB0581588 | Boca Raton | FL | | 07/10/2019 | 6.09 | 842,932 | | 905,000 |
| NB0581589 | WAMPUM | PA | | 07/10/2019 | 7.31 | 175,474 | | 200,000 |

# 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 |
| NB0581591 | Newington | CT | | 07/10/2019 | 8.59 | 154,960 | | 210,000 |
| NB0581594 | SAN ANTONIO | TX | | 07/10/2019 | 7.94 | 251,100 | | 300,000 |
| NB0581596 | Thousand Oaks | CA | | 07/10/2019 | 4.38 | 775,125 | | 1,400,000 |
| NB0581597 | Asheville | NC | | 07/10/2019 | 7.59 | 415,140 | | 540,000 |
| NB0581599 | MANCHESTER | NJ | | 07/10/2019 | 6.09 | 244,913 | | 275,000 |
| NB0581600 | FORT MYERS | FL | | 07/10/2019 | 8.56 | 229,673 | | 315,000 |
| NB0581607 | Durham | NC | | 07/10/2019 | 7.89 | 78,139 | | 107,200 |
| NB0581608 | West Park | FL | | 07/10/2019 | 8.96 | 216,165 | | 245,000 |
| NB0581609 | MARTINSBURG | WV | | 07/10/2019 | 6.09 | 228,593 | | 266,000 |
| NB0581610 | DAVIE | FL | | 07/10/2019 | 6.79 | 66,058 | | 95,000 |
| NB0581611 | LOXAHATCHEE | FL | | 07/10/2019 | 6.39 | 266,010 | | 333,000 |
| NB0581613 | Hialeah | FL | | 07/10/2019 | 6.41 | 315,687 | | 340,000 |
| NB0581614 | Palm Harbor | FL | | 07/10/2019 | 6.46 | 134,162 | | 162,000 |
| NB0581618 | FOLSOM | CA | | 07/10/2019 | 6.24 | 627,060 | | 955,000 |
| NB0581620 | ST PETERSBURG | FL | | 07/10/2019 | 6.09 | 174,537 | | 200,000 |
| NB0581621 | Montverde | FL | | 07/10/2019 | 4.75 | 948,520 | | 1,650,000 |
| NB0581622 | TAMPA | FL | | 07/10/2019 | 6.21 | 253,804 | | 310,000 |
| NB0581625 | Northridge | CA | | 07/10/2019 | 6.46 | 1,235,027 | | 1,367,000 |
| NB0581631 | Weston | FL | | 07/10/2019 | 6.59 | 670,486 | | 722,000 |
| NB0581632 | Upland | CA | | 07/10/2019 | 5.64 | 511,682 | | 660,000 |
| NB0581634 | MENDHAM | NJ | | 07/10/2019 | 6.64 | 961,399 | | 1,235,000 |
| NB0581636 | Brooklyn | NY | | 07/10/2019 | 6.00 | 1,297,188 | | 2,140,000 |
| NB0581637 | MISSION VIEJO | CA | | 07/10/2019 | 5.71 | 834,057 | | 913,000 |
| NB0581638 | San Diego | CA | | 07/11/2019 | 6.99 | 1,080,603 | | 1,160,000 |
| NB0581640 | Riverside | CA | | 07/11/2019 | 8.25 | 863,472 | | 924,157 |
| NB0581642 | Los Angeles | CA | | 07/11/2019 | 6.25 | 1,435,760 | | 2,156,000 |
| NB0581643 | SCOTTSDALE | AZ | | 07/11/2019 | 6.75 | 566,704 | | 730,000 |
| NB0581644 | SCOTTSDALE | AZ | | 07/11/2019 | 6.75 | 1,442,046 | | 1,550,000 |
| NB0581645 | San Diego | CA | | 07/11/2019 | 6.99 | 733,304 | | 789,000 |
| NB0581646 | Atlanta | GA | | 07/11/2019 | 7.63 | 280,716 | | 300,000 |
| NB0581647 | Ashland | OR | | 07/11/2019 | 7.13 | 549,044 | | 665,000 |
| NB0581649 | Glendale | CA | | 07/11/2019 | 6.38 | 787,357 | | 850,000 |
| NB0581652 | Lake Arrowhead | CA | | 07/11/2019 | 7.99 | 349,890 | | 375,000 |
| NB0581653 | Windermere | FL | | 07/11/2019 | 6.75 | 419,843 | | 450,000 |
| NB0581654 | SCOTTSDALE | AZ | | 07/11/2019 | 5.13 | 771,721 | | 940,000 |
| NB0581656 | SCOTTSDALE | AZ | | 07/18/2019 | 6.25 | 1,248,210 | | 1,340,000 |
| NB0581657 | SCOTTSDALE | AZ | | 07/18/2019 | 7.25 | 627,949 | | 755,000 |
| NB0581658 | Berthoud | CO | | 07/18/2019 | 7.38 | 920,287 | | 985,000 |
| NB0581660 | Redondo Beach | CA | | 07/18/2019 | 5.88 | 1,300,102 | | 1,570,000 |
| NB0581661 | Anaheim | CA | | 07/18/2019 | 6.50 | 689,728 | | 829,000 |
| NB0581709 | BUFFALO | NY | | 07/17/2019 | 7.76 | 739,646 | | 950,000 |
| NB0581710 | SAINT CLOUD | FL | | 07/17/2019 | 7.59 | 310,230 | | 362,000 |
| NB0581713 | HAMPTON | GA | | 07/17/2019 | 7.84 | 208,668 | | 237,000 |
| NB0581717 | Buna | TX | | 07/17/2019 | 7.09 | 149,514 | | 175,000 |

# 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 |
| NB0581722 | Los Angeles | CA | | 07/17/2019 | 7.84 | 769,674 | | 925,000 |
| NB0581732 | Carey | OH | | 07/17/2019 | 6.71 | 209,527 | | 225,000 |
| NB0581734 | Port Saint Lucie | FL | | 07/17/2019 | 8.71 | 386,762 | | 435,000 |
| NB0581735 | WESTON | FL | | 07/17/2019 | 7.59 | 426,870 | | 480,000 |
| NB0581736 | Naples | FL | | 07/17/2019 | 6.89 | 814,398 | | 985,000 |
| NB0581737 | SPRING | TX | | 07/17/2019 | 5.84 | 844,869 | | 1,084,000 |
| NB0581738 | PHILADELPHIA | PA | | 07/17/2019 | 6.84 | 121,800 | | 150,000 |
| NB0581739 | SHIPPENSBURG | PA | | 07/17/2019 | 7.76 | 129,413 | | 221,000 |
| NB0581740 | Dearborn Heights | MI | | 07/17/2019 | 7.21 | 51,893 | | 100,000 |
| NB0581741 | HERNANDO BCH | FL | | 07/17/2019 | 6.26 | 251,233 | | 325,000 |
| NB0581742 | Franklin Lakes | NJ | | 07/17/2019 | 6.38 | 558,346 | | 732,000 |
| NB0581744 | KISSIMMEE | FL | | 07/17/2019 | 7.39 | 230,426 | | 275,300 |
| NB0581745 | Brooksville | FL | | 07/17/2019 | 7.32 | 159,030 | | 190,000 |
| NB0581748 | PHILADELPHIA | PA | | 07/17/2019 | 6.51 | 97,440 | | 122,000 |
| NB0581749 | LAGUNA HILLS | CA | | 07/17/2019 | 6.46 | 838,606 | | 895,000 |
| NB0581750 | Havre De Grace | MD | | 07/17/2019 | 7.34 | 103,520 | | 125,000 |
| NB0581753 | GRANADA HILLS | CA | | 07/17/2019 | 6.21 | 359,875 | | 385,000 |
| NB0581754 | ENCINITAS | CA | | 07/17/2019 | 5.34 | 236,103 | | 350,000 |
| NB0581755 | Barnes | WI | | 07/17/2019 | 5.71 | 218,106 | | 330,000 |
| NB0581756 | LOS ANGELES | CA | | 07/17/2019 | 7.46 | 1,015,594 | | 1,090,000 |
| NB0581757 | CHULA VISTA | CA | | 07/17/2019 | 7.59 | 598,676 | | 670,000 |
| NB0581759 | Detroit | MI | | 07/17/2019 | 7.89 | 94,808 | | 130,000 |
| NB0581761 | DAVIE | FL | | 07/17/2019 | 5.89 | 352,954 | | 425,000 |
| NB0581764 | SOLANA BEACH | CA | | 07/17/2019 | 5.23 | 598,216 | | 800,000 |
| NB0581765 | Indianapolis | IN | | 07/17/2019 | 7.34 | 722,661 | | 772,000 |
| NB0581766 | Monroe | MI | | 07/17/2019 | 7.81 | 66,466 | | 85,000 |
| NB0581767 | Royal Palm Beach | FL | | 07/17/2019 | 6.76 | 424,854 | | 565,000 |
| NB0581769 | THOUSAND OAKS | CA | | 07/17/2019 | 5.38 | 914,738 | | 1,175,000 |
| NB0581770 | SONORA | CA | | 07/17/2019 | 7.34 | 350,988 | | 376,000 |
| NB0581771 | North Charleston | SC | | 07/17/2019 | 7.63 | 159,047 | | 185,000 |
| NB0581772 | Scottsdale | AZ | | 07/17/2019 | 6.96 | 604,907 | | 835,000 |
| NB0581773 | LEXINGTON | MA | | 07/17/2019 | 5.71 | 743,638 | | 900,000 |
| NB0581775 | Wildomar | CA | | 07/17/2019 | 5.78 | 404,152 | | 490,000 |
| NB0581776 | Olympia | WA | | 07/17/2019 | 6.41 | 576,745 | | 750,000 |
| NB0581777 | ROUND LAKE | IL | | 07/17/2019 | 5.89 | 119,561 | | 146,000 |
| NB0581779 | Sterling | VA | | 07/17/2019 | 7.59 | 351,125 | | 380,000 |
| NB0581781 | WOODLAND | CA | | 07/17/2019 | 5.78 | 311,774 | | 375,000 |
| NB0581783 | Cedar Creek | TX | | 07/17/2019 | 5.69 | 316,224 | | 470,000 |
| NB0581788 | PALM CITY | FL | | 07/17/2019 | 6.15 | 446,939 | | 535,000 |
| NB0581789 | BELLMAWR | NJ | | 07/17/2019 | 6.59 | 82,016 | | 105,000 |
| NB0581790 | WILLINGBORO | NJ | | 07/17/2019 | 7.59 | 97,627 | | 130,000 |
| NB0581791 | Vero Beach | FL | | 07/17/2019 | 6.96 | 85,602 | | 113,000 |
| NB0581792 | Somerville | MA | | 07/17/2019 | 5.74 | 413,280 | | 730,000 |
| NB0581793 | CORONA | CA | | 07/17/2019 | 6.96 | 535,716 | | 575,000 |
| NB0581794 | MIDLOTHIAN | VA | | 07/17/2019 | 9.09 | 244,561 | | 280,000 |

# 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 |
| NB0581798 | LOS ANGELES | CA | | 07/17/2019 | 5.96 | 864,948 | | 1,050,000 |
| NB0581799 | Burbank | CA | | 07/17/2019 | 5.21 | 863,440 | | 929,000 |
| NB0581803 | CLOVIS | CA | | 07/17/2019 | 5.71 | 787,721 | | 875,000 |
| NB0581804 | LAKE FOREST | CA | | 07/17/2019 | 6.59 | 572,706 | | 615,000 |
| NB0581967 | Bushkill | PA | | 07/23/2019 | 6.89 | 81,119 | | 99,900 |
| NB0581969 | S Richmond Hill | NY | | 07/23/2019 | 8.36 | 937,440 | | 1,350,000 |
| NB0581970 | Fort Atkinson | WI | | 07/23/2019 | 7.14 | 232,758 | | 323,000 |
| NB0581971 | SAN DIEGO | CA | | 07/23/2019 | 5.84 | 297,470 | | 385,000 |
| NB0581972 | Atlantic Highlands | NJ | | 07/23/2019 | 6.99 | 332,256 | | 400,000 |
| NB0581973 | OKLAHOMA CITY | OK | | 07/23/2019 | 7.24 | 106,884 | | 130,800 |
| NB0581974 | OKLAHOMA CITY | OK | | 07/23/2019 | 7.24 | 101,913 | | 127,100 |
| NB0581975 | Valley Village | CA | | 07/23/2019 | 5.96 | 639,946 | | 690,000 |
| NB0581977 | CENTRAL ISLIP | NY | | 07/23/2019 | 6.84 | 228,822 | | 275,000 |
| NB0581979 | Tampa | FL | | 07/23/2019 | 5.51 | 205,876 | | 251,000 |
| NB0581980 | ROHNERT PARK | CA | | 07/23/2019 | 8.59 | 320,153 | | 360,000 |
| NB0581981 | WILMETTE | IL | | 07/23/2019 | 6.21 | 220,978 | | 265,000 |
| NB0581983 | FORT MYERS | FL | | 07/23/2019 | 6.26 | 189,354 | | 230,000 |
| NB0581984 | Paramus | NJ | | 07/23/2019 | 7.11 | 686,631 | | 940,000 |
| NB0581986 | LONGBOAT KEY | FL | | 07/23/2019 | 7.27 | 371,942 | | 395,000 |
| NB0581987 | Roseville | MI | | 07/23/2019 | 8.21 | 83,000 | | 114,000 |
| NB0581989 | Porterville | CA | | 07/23/2019 | 6.34 | 169,363 | | 205,000 |
| NB0581990 | Porterville | CA | | 07/23/2019 | 6.59 | 123,098 | | 149,000 |
| NB0581991 | Visalia | CA | | 07/23/2019 | 6.34 | 134,012 | | 163,000 |
| NB0581992 | Porterville | CA | | 07/23/2019 | 6.34 | 149,535 | | 181,000 |
| NB0581993 | Porterville | CA | | 07/23/2019 | 6.59 | 119,793 | | 145,000 |
| NB0581995 | DEL MAR | CA | | 07/23/2019 | 6.01 | 586,193 | | 735,000 |
| NB0581998 | Sunny Isles Beach | FL | | 07/23/2019 | 5.86 | 1,436,432 | | 1,550,000 |
| NB0582001 | Allentown | PA | | 07/23/2019 | 7.26 | 187,038 | | 240,000 |
| NB0582002 | OLMSTED FALLS | OH | | 07/23/2019 | 7.26 | 235,267 | | 285,000 |
| NB0582003 | NORTH HILLS | CA | | 07/23/2019 | 6.26 | 630,727 | | 680,000 |
| NB0582004 | Columbia | SC | | 07/23/2019 | 7.30 | 76,139 | | 98,000 |
| NB0582006 | ETTERS | PA | | 07/23/2019 | 6.96 | 76,328 | | 112,000 |
| NB0582007 | Baltimore | MD | | 07/23/2019 | 6.96 | 210,671 | | 255,000 |
| NB0582008 | CANTON | GA | | 07/23/2019 | 7.59 | 249,876 | | 275,000 |
| NB0582010 | LOS ANGELES | CA | | 07/23/2019 | 5.38 | 963,750 | | 1,250,000 |
| NB0582012 | CORAM | NY | | 07/23/2019 | 7.46 | 209,250 | | 250,000 |
| NB0582014 | MERIDIAN | ID | | 07/23/2019 | 7.39 | 470,718 | | 499,900 |
| NB0582016 | Corona | CA | | 07/23/2019 | 6.41 | 861,968 | | 954,500 |
| NB0582019 | CORONA | CA | | 07/23/2019 | 6.39 | 577,192 | | 700,000 |
| NB0582020 | MINNETONKA | MN | | 07/23/2019 | 7.94 | 378,847 | | 427,000 |
| NB0582021 | Orlando | FL | | 07/23/2019 | 6.71 | 149,997 | | 182,000 |
| NB0582022 | IRVINE | CA | | 07/23/2019 | 5.58 | 663,913 | | 910,000 |
| NB0582024 | FREDERICKSBURG | VA | | 07/23/2019 | 6.76 | 201,634 | | 245,000 |
| NB0582026 | ESSEX | MD | | 07/23/2019 | 7.59 | 128,817 | | 155,000 |

# 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 |
| NB0582029 | SHERMAN OAKS | CA | | 07/23/2019 | 4.68 | 1,135,200 | | 1,390,000 |
| NB0582034 | Damascus | OR | | 07/25/2019 | 8.63 | 514,429 | | 550,000 |
| NB0582037 | Manzanita | OR | | 07/25/2019 | 5.75 | 208,000 | | 508,000 |
| NB0582038 | S Salt Lake | UT | | 07/25/2019 | 6.99 | 343,200 | | 367,500 |
| NB0582039 | SCOTTSDALE | AZ | | 07/25/2019 | 4.63 | 70,219 | | 140,750 |
| NB0582040 | Laguna Niguel | CA | | 07/25/2019 | 6.25 | 356,678 | | 428,700 |
| NB0582042 | PHOENIX | AZ | | 07/25/2019 | 7.99 | 1,056,642 | | 1,129,000 |
| NB0582046 | Huntington Beach | CA | | 07/25/2019 | 7.63 | 936,000 | | 1,150,000 |
| NB0582047 | Westminster | CA | | 07/25/2019 | 5.99 | 568,403 | | 785,000 |
| NB0582048 | Scottsdale | AZ | | 07/25/2019 | 6.99 | 370,240 | | 445,000 |
| NB0584190 | Reno | NV | | 11/08/2019 | 7.25 | 245,888 | | 325,000 |
| NB0584191 | Davenport | FL | | 11/08/2019 | 5.99 | 244,135 | | 366,359 |
| NB0584193 | Scottsdale | AZ | | 11/08/2019 | 6.38 | 986,338 | | 1,715,000 |
| NB0584195 | Salinas | CA | | 11/08/2019 | 8.63 | 468,000 | | 500,000 |
| NB0584197 | Parker | CO | | 11/08/2019 | 6.25 | 363,321 | | 477,000 |
| NB0584198 | PHOENIX | AZ | | 11/08/2019 | 5.75 | 1,534,500 | | 1,900,000 |
| NB0584200 | SCOTTSDALE | AZ | | 11/08/2019 | 6.13 | 732,249 | | 885,000 |
| NB0584202 | SCOTTSDALE | AZ | | 11/08/2019 | 7.99 | 807,831 | | 869,000 |
| NB0584204 | Tolleson | AZ | | 11/08/2019 | 6.50 | 231,042 | | 277,695 |
| NB0584207 | Torrance | CA | | 11/08/2019 | 6.75 | 737,280 | | 900,000 |
| NB0584220 | Elkton | FL | | 11/08/2019 | 7.38 | 842,397 | | 905,000 |
| NB0584221 | Livermore | CA | | 11/08/2019 | 6.50 | 1,016,730 | | 1,100,000 |
| NB0584225 | San Diego | CA | | 11/08/2019 | 5.50 | 598,296 | | 970,000 |
| NB0584226 | Madera | CA | | 11/08/2019 | 6.38 | 122,460 | | 158,000 |
| NB0584228 | Jurupa Valley (Riverside Area) | CA | | 11/08/2019 | 8.99 | 446,472 | | 477,000 |
| NB0584229 | Palm Springs | CA | | 11/08/2019 | 6.38 | 310,125 | | 390,000 |
| NB0584230 | Ladera Ranch | CA | | 11/08/2019 | 5.38 | 2,327,063 | | 3,000,000 |
| NB0584233 | Kissimmee | FL | | 11/08/2019 | 5.00 | 310,987 | | 610,375 |
| NB0584234 | Carmel Valley | CA | | 11/08/2019 | 6.75 | 914,013 | | 1,113,564 |
| NB0584235 | VENICE | CA | | 11/08/2019 | 6.99 | 1,560,000 | | 2,800,000 |
| NB0584236 | PHOENIX | AZ | | 11/08/2019 | 6.75 | 605,183 | | 650,000 |
| NB0584239 | Corona | CA | | 11/08/2019 | 4.75 | 489,930 | | 699,900 |
| NB0584240 | PHOENIX | AZ | | 11/08/2019 | 6.50 | 1,013,161 | | 1,090,300 |
| NB0584241 | SCOTTSDALE | AZ | | 11/08/2019 | 3.75 | 366,321 | | 786,000 |
| NB0584242 | San Diego | CA | | 11/08/2019 | 5.25 | 814,689 | | 1,310,000 |
| NB0584243 | Pasadena | CA | | 11/08/2019 | 7.50 | 532,508 | | 575,000 |
| NB0584245 | PEORIA | AZ | | 11/08/2019 | 5.99 | 771,203 | | 830,000 |
| NB0584246 | PHOENIX | AZ | | 11/08/2019 | 5.88 | 551,276 | | 670,000 |
| NB0584249 | Costa Mesa | CA | | 11/08/2019 | 6.25 | 764,928 | | 830,000 |
| NB0584396 | Inglewood | CA | | 11/15/2019 | 7.75 | 416,000 | | 740,000 |
| NB0584398 | Pleasant Hill | CA | | 11/15/2019 | 7.75 | 883,584 | | 1,062,000 |
| NB0584402 | Los Angeles | CA | | 11/15/2019 | 5.99 | 1,018,709 | | 1,245,000 |
| NB0584403 | Los Angeles | CA | | 11/15/2019 | 6.50 | 1,395,900 | | 2,015,000 |
| NB0584404 | Redondo Beach | CA | | 11/15/2019 | 6.50 | 2,326,500 | | 3,000,000 |
| NB0584407 | Tampa | FL | | 11/15/2019 | 6.88 | 532,480 | | 640,000 |

# 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 |
| NB0584408 | RANCHO MIRAGE | CA | | 11/15/2019 | 5.38 | 1,230,758 | | 1,700,000 |
| NB0584477 | Northridge | CA | | 11/21/2019 | 6.99 | 1,369,679 | | 1,467,000 |
| NB0584481 | Marco Island | FL | | 11/21/2019 | 7.25 | 812,700 | | 875,000 |
| NB0584483 | Los Angeles | CA | | 11/21/2019 | 5.25 | 545,139 | | 595,000 |
| NB0584485 | Sherwood | OR | | 11/21/2019 | 6.99 | 475,862 | | 581,000 |
| NB0584486 | San Diego | CA | | 11/21/2019 | 6.25 | 400,804 | | 485,000 |
| NB0584488 | San Francisco | CA | | 11/21/2019 | 6.88 | 1,016,600 | | 1,150,000 |
| NB0584490 | San Diego | CA | | 11/21/2019 | 5.88 | 1,562,331 | | 1,891,201 |
| 0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | 124,308,626 | 0 | 155,089,201 |
| **Mortgages in Good Standing - Commercial Mortgages - All Other** | | | | | | | | |
| 02423301 | PASADENA | CA | | 06/07/2019 | 5.25 | 10,000,000 | | 66,500,000 |
| ATC00200 | HOUSTON | TX | | 12/27/2018 | 3.89 | | 662,425 | 32,250,000 |
| ATC00300 | NEW YORK | NY | | 01/18/2019 | 6.26 | 30,000,000 | | 62,388,592 |
| ATC00301 | NEW YORK | NY | | 01/18/2019 | 9.06 | 5,000,000 | | 62,388,592 |
| ATC00400 | ADDISON | TX | | 01/22/2019 | 5.25 | 30,000,000 | | 189,594,547 |
| ATC00500 | VARIOUS | TX | | 01/18/2019 | 7.72 | 25,000,000 | | 46,168,803 |
| ATC00600 | LOMA LINDA | CA | | 01/24/2019 | 3.90 | 3,300,000 | | 8,535,000 |
| ATC00700 | BROOKLYN | NY | | 01/25/2019 | 3.90 | 5,224,000 | | 11,250,000 |
| ATC00800 | DALLAS | TX | | 03/01/2019 | 3.90 | 4,524,007 | | 8,790,000 |
| ATC00900 | ROCKVILLE | MD | | 03/15/2019 | 3.89 | 9,998,055 | | 18,150,000 |
| ATC01000 | VARIOUS | CA | | 03/28/2019 | 5.17 | 24,875,000 | | 68,283,333 |
| ATC01100 | SPRING | TX | | 04/04/2019 | 4.40 | 25,000,000 | | 35,645,400 |
| ATC01200 | VARIOUS | AZ | | 04/10/2019 | 3.68 | 14,771,724 | | 20,516,284 |
| ATC01300 | CHICAGO | IL | | 04/30/2019 | 4.40 | 10,000,000 | | 16,240,000 |
| ATC01400 | CHICAGO | IL | | 04/25/2019 | 4.40 | 9,000,000 | | 14,347,020 |
| ATC01500 | SAN FRANCISCO | CA | | 04/25/2019 | 5.25 | 20,000,000 | | 41,152,263 |
| ATC01600 | VARIOUS | FL | | 05/16/2019 | 4.12 | 30,000,000 | | 44,818,223 |
| ATC01700 | SAN ANTONIO | TX | | 05/23/2019 | 3.46 | 30,000,000 | | 52,281,729 |
| ATC01800 | ST. HELENA | CA | | 06/05/2019 | 4.30 | 17,000,000 | | 42,147,000 |
| ATC01900 | NASHVILLE | TN | | 06/05/2019 | 5.38 | 30,240,000 | | 46,177,600 |
| ATC02000 | WEST PALM BEACH | FL | | 06/05/2019 | 4.99 | 17,068,000 | | 26,842,500 |
| ATC02100 | VARIOUS | TX | | 06/05/2019 | 5.50 | 20,080,000 | | 63,299,420 |
| ATC02200 | NEW YORK | NY | | 06/05/2019 | 5.00 | 23,880,000 | | 188,850,000 |
| ATC02300 | NORWALK | CT | | 06/05/2019 | 5.12 | 20,140,000 | | 35,827,520 |
| ATC02400 | HOLLYWOOD | FL | | 06/17/2019 | 4.41 | 23,700,000 | | 46,752,000 |
| ATC02500 | NEW YORK | NY | | 06/26/2019 | 4.79 | 16,658,537 | 496,000 | 281,600,000 |
| ATC02501 | NEW YORK | NY | | 06/26/2019 | 6.47 | 24,987,805 | 740,718 | 281,600,000 |
| ATC02600 | LOS ANGELES | CA | | 06/28/2019 | 5.19 | 24,711,250 | | 159,000,000 |
| ATC02800 | VARIOUS | OH | | 07/11/2019 | 5.00 | 29,557,271 | | |
| ATC02900 | BOSTON | MA | | 07/23/2019 | 5.76 | 291,463 | 949,086 | 35,960,000 |
| ATC03000 | SAN FRANCISCO | CA | | 07/24/2019 | 3.79 | 22,305,000 | 441,791 | 89,205,600 |
| ATC03100 | PLAYA VISTA | CA | | 07/25/2019 | 4.11 | 29,925,000 | | 185,000,000 |
| ATC03200 | VARIOUS | MO | | 07/31/2019 | 3.56 | 3,000,000 | | 3,999,625 |
| ATC03300 | VARIOUS | FL | | 08/01/2019 | 3.69 | 22,670,455 | | 666,274,094 |

# 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 |
| ATC03400 | HOUSTON | TX | | 08/21/2019 | 3.85 | 9,925,000 | | 16,122,570 |
| ATC03500 | NEW YORK | NY | | 08/26/2019 | 4.67 | 25,194,000 | | 116,290,909 |
| ATC03501 | NEW YORK | NY | | 08/26/2019 | 5.92 | 4,845,000 | | 116,290,909 |
| ATC03600 | CHICAGO | IL | | 09/13/2019 | 5.00 | 10,000,000 | | 36,250,000 |
| ATC03700 | NEW YORK | NY | | 09/27/2019 | 5.53 | 9,750,000 | | 470,789,465 |
| ATC03800 | VARIOUS | CA | | 09/30/2019 | 4.93 | 24,937,500 | | 809,111,460 |
| ATC03900 | KING'S CROSS | UK | | 10/09/2019 | 3.76 | 30,235,655 | | 47,399,733 |
| ATC04000 | NEW YORK | FL | | 11/13/2019 | 3.74 | 5,000,000 | | 6,944,444 |
| ATC04100 | LOS ANGELES | CA | | 12/20/2019 | 4.43 | 7,659,574 | | 52,348,800 |
| L1053101 | SAN FRANCISCO | CA | | 12/17/2019 | 5.25 | 1,000,000 | | 9,000,000 |
| L1497801 | PITTSBURGH | PA | | 08/16/2019 | 5.50 | 2,250,000 | | 25,585,714 |
| L1505301 | LAKE OSWEGO | OR | | 05/30/2019 | 5.35 | 2,500,000 | | 26,386,364 |
| L1811400 | SAN FRANCISCO | CA | | 01/30/2019 | 4.43 | 2,000,000 | | 7,875,000 |
| L1811700 | ROCKVILLE | MD | | 01/31/2019 | 4.09 | 19,000,000 | | 35,200,000 |
| L1811800 | WASHINGTON | DC | | 01/31/2019 | 4.04 | 5,500,000 | | 14,696,000 |
| L1811900 | WASHINGTON | DC | | 01/31/2019 | 4.09 | 18,850,000 | | 37,800,000 |
| L1813200 | WILMINGTON | NC | | 01/24/2019 | 4.72 | 7,300,000 | | 10,800,000 |
| L1813300 | ALLISON PARK | PA | | 01/31/2019 | 4.75 | 28,000,000 | | 45,900,000 |
| L1813400 | WEXFORD | PA | | 01/31/2019 | 4.75 | 34,250,000 | | 53,100,000 |
| L1813500 | NEW YORK | NY | | 01/15/2019 | 4.56 | 40,000,000 | | 198,133,333 |
| L1813900 | SOMERSET | NJ | | 01/31/2019 | 4.41 | 11,000,000 | | 20,386,667 |
| L1814000 | LAWRENCEVILLE | NJ | | 01/31/2019 | 4.36 | 5,000,000 | | 10,200,000 |
| L1814100 | LAWRENCEVILLE | NJ | | 01/31/2019 | 4.36 | 15,000,000 | | 32,000,000 |
| L1814200 | MORRISTOWN | NJ | | 01/31/2019 | 4.36 | 32,000,000 | | 84,000,000 |
| L1814400 | HAYWARD | CA | | 01/17/2019 | 4.27 | 5,000,000 | | 21,830,000 |
| L1814600 | BETHLEHEM | PA | | 02/28/2019 | 4.36 | 15,000,000 | | 25,301,205 |
| L1814900 | CASTRO VALLEY | CA | | 02/01/2019 | 4.44 | 1,000,000 | | 5,146,667 |
| L1815000 | NEW YORK | NY | | 02/19/2019 | 4.32 | 1,150,000 | | 14,548,837 |
| L1815100 | NEW YORK | NY | | 02/19/2019 | 4.32 | 7,100,000 | | 20,598,765 |
| L1815200 | NEW YORK | NY | | 03/28/2019 | 4.32 | 7,300,000 | | 22,603,614 |
| L1815300 | NEW YORK | NY | | 02/19/2019 | 4.32 | 2,500,000 | | 8,142,857 |
| L1815400 | NEW YORK | NY | | 02/19/2019 | 4.32 | 4,500,000 | | 18,631,579 |
| L1815500 | NEW YORK | NY | | 02/19/2019 | 4.32 | 3,100,000 | | 10,333,333 |
| L1815600 | NEW YORK | NY | | 02/19/2019 | 4.32 | 2,100,000 | | 5,169,231 |
| L1815700 | ESCONDIDO | CA | | 04/11/2019 | 4.69 | 2,500,000 | | 9,730,000 |
| L1815800 | RENO | NV | | 02/25/2019 | 4.42 | 4,600,000 | | 9,131,343 |
| L1815900 | SACRAMENTO | CA | | 02/25/2019 | 4.42 | 6,700,000 | | 15,900,000 |
| L1816000 | JOILET | IL | | 01/30/2019 | 4.67 | 4,100,000 | | 7,400,000 |
| L1816100 | ONTARIO | CA | | 04/02/2019 | 4.37 | 6,600,000 | | 17,910,000 |
| L1816200 | RANCHO CUCAMONGA | CA | | 03/21/2019 | 4.37 | 3,600,000 | | 10,380,000 |
| L1816300 | MESA | AZ | | 02/15/2019 | 4.50 | 2,000,000 | | 4,770,000 |
| L1816400 | AUSTIN | TX | | 03/14/2019 | 4.37 | 10,000,000 | | 20,300,000 |
| L1816500 | CIBOLO | TX | | 02/15/2019 | 4.61 | 2,670,000 | | 6,600,000 |
| L1900200 | FAIRFIELD | CA | | 03/19/2019 | 4.34 | 5,750,000 | | 13,200,000 |
| L1900300 | NEWNAN | GA | | 05/31/2019 | 4.70 | 4,300,000 | | 8,400,000 |

# 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 |
| L1900500 | NAPA | CA | | 03/26/2019 | 4.30 | 24,000,000 | | 49,500,000 |
| L1900600 | BROKEN ARROW | OK | | 02/28/2019 | 4.33 | 14,000,000 | | 21,411,765 |
| L1900700 | NATIONAL CITY | CA | | 03/26/2019 | 4.28 | 66,000,000 | | 127,149,260 |
| L1900800 | SAN ANTONIO | TX | | 02/19/2019 | 4.49 | 11,550,000 | | 21,500,000 |
| L1900900 | MADISON | WI | | 02/28/2019 | 4.17 | 6,980,000 | | 12,800,000 |
| L1901000 | PLANO | TX | | 03/15/2019 | 4.30 | 42,250,000 | | 65,500,000 |
| L1901200 | SUNNYVALE | CA | | 02/28/2019 | 4.04 | 35,150,000 | | 98,493,709 |
| L1901300 | FONTANA | CA | | 04/23/2019 | 4.25 | 3,500,000 | | 6,183,333 |
| L1901400 | SONOMA | CA | | 04/23/2019 | 4.27 | 3,500,000 | | 19,000,000 |
| L1901500 | SEATTLE | WA | | 04/29/2019 | 4.19 | 15,500,000 | | 33,094,595 |
| L1901600 | ALPHARETTA | GA | | 03/28/2019 | 4.34 | 1,000,000 | | 1,612,500 |
| L1901700 | CORDOVA | TN | | 06/28/2019 | 4.06 | 28,500,000 | | 57,930,000 |
| L1901800 | JACKSONVILLE | FL | | 05/10/2019 | 3.93 | 50,000,000 | | 97,900,000 |
| L1901900 | NEW YORK | NY | | 05/02/2019 | 4.13 | 19,800,000 | | 126,423,000 |
| L1902100 | FEDERAL WAY | WA | | 04/26/2019 | 4.38 | 27,000,000 | | 45,700,000 |
| L1902200 | ACWORTH | GA | | 04/30/2019 | 3.81 | 98,000,000 | | 140,095,000 |
| L1902300 | EASTON | PA | | 05/15/2019 | 3.83 | 9,500,000 | | 21,714,286 |
| L1902400 | TAYLOR MILL | KY | | 07/30/2019 | 4.63 | 5,150,000 | | 8,200,000 |
| L1902500 | CHULA VISTA | CA | | 05/28/2019 | 3.75 | 28,000,000 | | 51,744,000 |
| L1902600 | AUSTIN | TX | | 04/23/2019 | 4.24 | 7,000,000 | | 11,900,000 |
| L1902700 | HANOVER | MD | | 06/03/2019 | 4.36 | 6,100,000 | | 8,550,000 |
| L1902800 | PORTLAND | OR | | 05/29/2019 | 4.04 | 13,000,000 | | 26,091,228 |
| L1902900 | OMAHA | NE | | 05/14/2019 | 4.31 | 9,385,000 | | 18,699,246 |
| L1903000 | LITTLE NECK | NY | | 06/27/2019 | 3.95 | 19,750,000 | | 37,228,750 |
| L1903100 | BLUE ASH | OH | | 09/30/2019 | 3.84 | 13,500,000 | | 22,950,000 |
| L1903200 | COMMERCE | CA | | 07/10/2019 | 3.95 | 14,500,000 | | 27,806,279 |
| L1903300 | RICHMOND | VA | | 06/03/2019 | 4.12 | 3,500,000 | | 5,384,615 |
| L1903400 | REDWOOD CITY | CA | | 05/15/2019 | 3.71 | 12,000,000 | | 34,902,857 |
| L1903500 | COLORADO SPRINGS | CO | | 06/27/2019 | 3.96 | 9,000,000 | | 23,280,000 |
| L1903600 | SPRING VALLEY | CA | | 08/19/2019 | 4.33 | 2,300,000 | | 7,080,000 |
| L1903700 | HUNTINGTON BEACH | CA | | 06/28/2019 | 4.00 | 5,815,000 | | 17,520,000 |
| L1903800 | AUSTIN | TX | | 05/31/2019 | 3.63 | 5,000,000 | | 37,300,000 |
| L1903900 | BALTIMORE | MD | | 07/01/2019 | 4.17 | 10,000,000 | | 14,500,000 |
| L1904000 | BALTIMORE | MD | | 07/01/2019 | 4.17 | 3,400,000 | | 5,150,000 |
| L1904200 | BERWYN, TREDYFFRIN | PA | | 07/01/2019 | 3.75 | 16,500,000 | | 34,100,000 |
| L1904300 | NEWARK | NJ | | 07/26/2019 | 3.72 | 4,000,000 | | 12,250,000 |
| L1904400 | NEW YORK | NY | | 07/30/2019 | 3.64 | 17,800,000 | | 61,410,000 |
| L1904500 | WOODINVILLE | WA | | 07/31/2019 | 3.95 | 112,000,000 | | 214,000,000 |
| L1904600 | EDEN PRAIRIE | MN | | 07/22/2019 | 3.65 | 3,000,000 | | 6,442,105 |
| L1904700 | LEVITTOWN | PA | | 07/01/2019 | 3.87 | 7,500,000 | | 13,650,000 |
| L1904800 | SOMERVILLE | MA | | 09/27/2019 | 3.74 | 31,000,000 | | 55,300,000 |
| L1904900 | MORRISTOWN | NJ | | 09/27/2019 | 3.64 | 16,000,000 | | 25,213,793 |
| L1905000 | DES PLAINS | IL | | 08/02/2019 | 3.54 | 17,000,000 | | 64,478,572 |
| L1905100 | IRVINE | CA | | 09/03/2019 | 3.73 | 7,300,000 | | 20,995,575 |

# 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 |
| L1905200 | IRVINE | CA | | 08/22/2019 | 4.00 | 3,250,000 | | 6,100,000 |
| L1905300 | STUDIO CITY | CA | | 08/13/2019 | 4.00 | 3,500,000 | | 8,960,000 |
| L1905600 | STAMFORD | CT | | 07/19/2019 | 3.38 | 37,000,000 | | 105,000,000 |
| L1905700 | FOUNTAIN VALLEY | CA | | 09/12/2019 | 3.69 | 6,500,000 | | 16,860,902 |
| L1905800 | TEMPE | AZ | | 07/31/2019 | 3.65 | 10,200,000 | | 30,200,000 |
| L1906000 | LAS VEGAS | NV | | 10/31/2019 | 3.63 | 9,000,000 | | 18,200,000 |
| L1906100 | HUNTINGTON BEACH | CA | | 10/31/2019 | 3.63 | 10,100,000 | | 22,300,000 |
| L1906300 | SANTA BARBARA | CA | | 08/29/2019 | 3.72 | 5,500,000 | | 18,700,000 |
| L1906400 | NORTH LAUDERDALE | FL | | 08/22/2019 | 3.67 | 11,000,000 | | 20,013,889 |
| L1906500 | AUSTIN | TX | | 08/30/2019 | 3.34 | 35,000,000 | | 76,300,000 |
| L1906600 | MESA | AZ | | 08/30/2019 | 3.34 | 3,000,000 | | 9,778,846 |
| L1906800 | ATLANTA | GA | | 10/09/2019 | 3.26 | 38,000,000 | | 85,500,000 |
| L1906900 | SAN DIEGO | CA | | 09/18/2019 | 3.49 | 14,000,000 | | 26,925,000 |
| L1907100 | STATEN ISLAND | NY | | 09/25/2019 | 3.53 | 21,700,000 | | 56,982,593 |
| L1907101 | STATEN ISLAND | NY | | 10/17/2019 | 3.53 | 7,900,000 | | 70,013,750 |
| L1907200 | MOONACHIE | NJ | | 09/26/2019 | 3.46 | 6,500,000 | | 17,600,000 |
| L1907300 | RENTON | WA | | 09/25/2019 | 3.40 | 10,500,000 | | 24,500,000 |
| L1907400 | BRYANT | AR | | 09/03/2019 | 3.63 | 19,000,000 | | 35,100,000 |
| L1907500 | LITTLE NECK | NY | | 10/31/2019 | 3.08 | 10,300,000 | | 34,353,529 |
| L1907600 | BETHLEHEM | PA | | 09/24/2019 | 3.40 | 14,000,000 | | 22,779,661 |
| L1907700 | CARROLTON | TX | | 09/25/2019 | 4.03 | 3,100,000 | | 5,200,000 |
| L1907800 | HOUSTON | TX | | 09/12/2019 | 3.40 | 22,315,000 | | 54,430,001 |
| L1907900 | SCARSDALE | NY | | 12/30/2019 | 3.61 | 3,000,000 | | 4,772,134 |
| L1908000 | OCEANSIDE | CA | | 08/26/2019 | 3.36 | 73,000,000 | | 139,300,000 |
| L1908100 | SAN MATEO | CA | | 09/11/2019 | 3.31 | 105,000,000 | | 206,600,000 |
| L1908200 | NASHVILLE | TN | | 10/30/2019 | 3.29 | 69,000,000 | | 119,935,955 |
| L1908500 | STATEN ISLAND | NY | | 11/22/2019 | 3.40 | 7,000,000 | | 15,750,000 |
| L1908600 | ROCK HILL | SC | | 09/30/2019 | 3.47 | 6,250,000 | | 10,400,000 |
| L1908700 | CHARLOTTE | NC | | 10/09/2019 | 3.25 | 17,175,000 | | 31,300,000 |
| L1908800 | LADSON | SC | | 10/09/2019 | 3.25 | 15,000,000 | | 24,150,000 |
| L1908900 | LADSON | SC | | 10/09/2019 | 3.25 | 9,000,000 | | 16,020,000 |
| L1909200 | LITTLE CANADA | MN | | 09/27/2019 | 3.46 | 19,500,000 | | 32,600,000 |
| L1909400 | MORRISTOWN | NJ | | 10/03/2019 | 3.10 | 43,500,000 | | 87,798,980 |
| L1909500 | NEW YORK | NY | | 11/20/2019 | 3.10 | 49,450,000 | | 144,753,636 |
| L1909600 | NEW YORK | NY | | 11/20/2019 | 3.10 | 64,350,000 | | 273,240,000 |
| L1909700 | CAMARILLO | CA | | 10/31/2019 | 3.35 | 30,000,000 | | 47,500,000 |
| L1909800 | AUBURN | WA | | 10/31/2019 | 3.35 | 9,500,000 | | 16,319,643 |
| L1909900 | ONTARIO | CA | | 11/22/2019 | 3.25 | 8,500,000 | | 19,264,643 |
| L1910000 | DALLAS | TX | | 11/21/2019 | 3.40 | 7,500,000 | | 11,318,182 |
| L1910100 | PHOENIX | AZ | | 12/09/2019 | 3.00 | 3,000,000 | | 7,720,000 |
| L1910200 | TACOMA | WA | | 12/13/2019 | 3.45 | 6,000,000 | | 9,600,000 |
| L1911100 | BRYN MAWR | PA | | 12/17/2019 | 3.48 | 3,000,000 | | 5,530,435 |
| L1911400 | LOS ANGELES | CA | | 11/27/2019 | 3.20 | 2,600,000 | | 24,065,854 |
| L1911700 | BOSTON | MA | | 12/19/2019 | 3.63 | 17,000,000 | | 30,600,000 |
| L2000100 | OKLAHOMA CITY | OK | | 12/30/2019 | 3.20 | 15,000,000 | | 23,565,000 |

# 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 |
| L2000700 | SAN DIEGO | CA | | 12/31/2019 | 3.28 | 5,600,000 | | 12,550,000 |
| L2000800 | LONG BEACH | CA | | 12/31/2019 | 3.28 | 12,560,000 | | 28,703,067 |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | 2,824,254,296 | 3,290,020 | 9,431,764,112 |
| 0899999. Total - Mortgages in Good Standing | | | | | | 2,948,562,922 | 3,290,020 | 9,586,853,313 |
| 3399999. Totals | | | | | | 2,948,562,922 | 3,290,020 | 9,586,853,313 |

# 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 | | | | | | 358,304,984 | (57,615) | 106,921 | 0 | 0 | 49,306 | 0 | 525,257,307 | 525,225,162 | 0 | (32,145) | (32,145) |
| 0299999. Total - Mortgages With Partial Repayments | | | | | | 8,674,051,604 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 353,297,367 | 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 | | | | | | 9,032,356,588 | (57,615) | 106,921 | 0 | 0 | 49,306 | 0 | 525,257,307 | 878,522,529 | 0 | (32,145) | (32,145) |

# 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 and 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 | | | | | | | | | 5,345,328 | 754,059 | 754,059 | 0 | (1,069,066) | 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 | | | | | | | | | 0 | 0 | 0 | 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 | | | | | | | | | 39,097 | 39,097 | 39,097 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | | | | | | | | | 1,442,519,511 | 1,594,275,140 | 1,594,275,140 | (97,238,902) | 0 | 0 | 0 | (38,460) | 100,228,294 | 842,433,980 | XXX |
| 2099999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Common Stocks - Affiliated | | | | | | | | | 258,640,015 | 0 | 51,442,908 | 1,057,836 | 0 | 0 | 0 | 0 | 42,000,000 | 0 | XXX |
| 2199999. Total - Joint Venture or Partnership Interests for Which Underlying Assets Have the Characteristics of Real Estate - Unaffiliated | | | | | | | | | 78,307,464 | 79,009,185 | 79,009,185 | (1,987,696) | 0 | 0 | 0 | 0 | 7,453,394 | 52,123,313 | 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 | | | | | | | | | 219,762,279 | 194,973,470 | 194,973,470 | 1,881,736 | 0 | 0 | 0 | 1,193,231 | 10,400,843 | 79,235,173 | 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 | | | | | | | | | 696,254,065 | 823,585,536 | 685,826,462 | 0 | (1,377,241) | 0 | 0 | 0 | 37,606,012 | 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 and 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 | | | | | | | | | 59,605,361 | 12,919,917 | 12,753,587 | (6,630,839) | 0 | 0 | 0 | 0 | (5,399,358) | 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 | 34,232 | 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 | | | | | | | | | 2,501,833,105 | 2,705,556,404 | 2,567,631,000 | (103,941,469) | (2,446,307) | 0 | 0 | 1,154,771 | 150,289,186 | 973,792,466 | XXX |
| 4999999. Subtotal - Affiliated | | | | | | | | | 258,640,015 | 0 | 51,442,908 | 1,057,836 | 0 | 0 | 0 | 0 | 42,000,000 | 0 | XXX |
| 5099999. Totals | | | | | | | | | 2,760,473,120 | 2,705,556,404 | 2,619,073,908 | (102,883,633) | (2,446,307) | 0 | 0 | 1,154,771 | 192,289,186 | 973,792,466 | 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 | | | | | | | 0 | 0 | 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 | | | | | . | | 39,097 | 0 | 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 | | | | | | | 190,034,594 | 181,594,947 | 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 | | | | | | | 1,531,382 | 32,682,520 | 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 | | | | | | | 8,968,313 | 18,951,428 | 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 | | | | | | | 38,908,980 | 0 | 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 | 34,232 | 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 | | | | | | | 239,482,366 | 233,263,127 | 0 | XXX |
| 4999999. Subtotal - Affiliated | | | | | | | 0 | 0 | 0 | XXX |
| 5099999. Totals | | | | | | | 239,482,366 | 233,263,127 | 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 | | | | | | | 8,872 | 0 | (8,872) | 0 | 0 | (8,872) | 0 | 0 | 0 | 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 | | | | | | | 371,252 | 0 | 0 | 0 | 0 | 0 | 0 | 371,252 | 371,252 | 0 | 0 | 0 | 10,987 |
| 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 | | | | | | | 2,151 | (2,151) | | | | (2,151) | | | | | | 0 | (859,173) |
| 1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated | | | | | | | 108,573,519 | (154,935) | 0 | 0 | 0 | (154,935) | 0 | 108,418,585 | 108,418,585 | 0 | 0 | 0 | (18,072,147) |
| 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 | | | | | | | 8,702,012 | 315,851 | 0 | 0 | 0 | 315,851 | 0 | 9,017,863 | 9,017,863 | 0 | 0 | 0 | 26,187 |
| 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 | | | | | | | 15,305,629 | (266,279) | 0 | 0 | 0 | (266,279) | 0 | 15,059,767 | 15,059,767 | 0 | 0 | 0 | (1,195,873) |
| 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 | | | | | | | 9,144,624 | 0 | 0 | 0 | 0 | 0 | 0 | 9,144,624 | 9,144,624 | 0 | 353,427 | 353,427 | 0 |
| 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 | 50,653 | 0 | 50,653 | 50,653 | 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 | | | | | | | 34,232 | 0 | 0 | 0 | 0 | 0 | 0 | 34,232 | 34,232 | 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 | | | | | | | 142,142,292 | (107,513) | (8,872) | 0 | 0 | (116,385) | 0 | 142,046,324 | 142,096,977 | 0 | 404,080 | 404,080 | (20,090,019) |
| 4999999. Subtotal - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5099999. Totals | | | | | | | 142,142,292 | (107,513) | (8,872) | 0 | 0 | (116,385) | 0 | 142,046,324 | 142,096,977 | 0 | 404,080 | 404,080 | (20,090,019) |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 0199999. | U.S. Government - Issuer Obligations | | | | | 127,650,741 | XXX | 210,228,336 | 209,045,000 | 180,154,292 | 0 | 5,707,717 | 0 | 0 | XXX | XXX | XXX | 528,344 | 3,816,471 | XXX | XXX |
| 0299999. | U.S. Government - Residential Mortgage-Backed Securities | | | | | 477,413,830 | XXX | 503,537,533 | 544,106,171 | 481,762,049 | 0 | 2,019,951 | 0 | 0 | XXX | XXX | XXX | 1,287,938 | 14,372,447 | 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 | | | | | 920,491 | XXX | 949,187 | 920,491 | 920,491 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 10,243 | 42,965 | XXX | XXX |
| 0599999. | U.S. Government | | | | | 605,985,062 | XXX | 714,715,056 | 754,071,662 | 662,836,832 | 0 | 7,727,668 | 0 | 0 | XXX | XXX | XXX | 1,826,525 | 18,231,883 | XXX | XXX |
| 0699999. | All Other Governments - Issuer Obligations | | | | | 304,038,666 | XXX | 364,352,519 | 287,408,152 | 296,338,561 | 0 | (842,579) | 0 | 434 | XXX | XXX | XXX | 5,248,467 | 17,653,183 | 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 | | | | | 304,038,666 | XXX | 364,352,519 | 287,408,152 | 296,338,561 | 0 | (842,579) | 0 | 434 | XXX | XXX | XXX | 5,248,467 | 17,653,183 | XXX | XXX |
| 11999999 | U.S. States Territories & Possessions - Issuer Obligations | | | | | 415,873,732 | XXX | 530,428,965 | 410,150,000 | 415,124,271 | 0 | (165,913) | 0 | 0 | XXX | XXX | XXX | 5,984,241 | 21,629,748 | 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) | | | | | 415,873,732 | XXX | 530,428,965 | 410,150,000 | 415,124,271 | 0 | (165,913) | 0 | 0 | XXX | XXX | XXX | 5,984,241 | 21,629,748 | XXX | XXX |
| 1899999. | U.S. Political Subdivisions of States, Territories and Possessions - Issuer Obligations | | | | | 290,836,916 | XXX | 349,068,976 | 346,275,000 | 292,494,639 | 0 | 1,327,180 | 0 | 0 | XXX | XXX | XXX | 2,615,025 | 11,832,624 | 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) | | | | | 290,836,916 | XXX | 349,068,976 | 346,275,000 | 292,494,639 | 0 | 1,327,180 | 0 | 0 | XXX | XXX | XXX | 2,615,025 | 11,832,624 | XXX | XXX |
| 2599999. | U.S. Special Revenue and Special Assessment Obligations... - Issuer Obligations | | | | | 3,411,461,652 | XXX | 4,348,416,546 | 3,530,178,325 | 3,469,884,229 | 0 | 6,397,625 | 0 | 0 | XXX | XXX | XXX | 47,020,149 | 169,986,835 | XXX | XXX |
| 2699999. | U.S. Special Revenue and Special Assessment Obligations... - Residential Mortgage-Backed Securities | | | | | 1,277,449,416 | XXX | 1,356,562,340 | 1,313,815,298 | 1,286,927,532 | 0 | 1,475,192 | 0 | 0 | XXX | XXX | XXX | 3,953,629 | 45,650,026 | 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. | | | | | 1,101,221 | XXX | 1,128,253 | 1,101,873 | 1,100,026 | 0 | (1,195) | 0 | 0 | XXX | XXX | XXX | 6,598 | 79,186 | XXX | XXX |
| 3199999. | U.S. Special Revenue and Special Assessment Obligations...and Their Political Subdivisions | | | | | 4,690,012,289 | XXX | 5,706,107,139 | 4,845,095,496 | 4,757,911,787 | 0 | 7,871,622 | 0 | 0 | XXX | XXX | XXX | 50,980,376 | 215,716,047 | XXX | XXX |
| 3299999. | Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 65,861,456,595 | XXX | 72,939,298,197 | 65,153,743,598 | 65,675,817,161 | (2,240,102) | (23,159,449) | 0 | 37,040,642 | XXX | XXX | XXX | 708,234,865 | 2,690,924,859 | XXX | XXX |
| 3399999. | Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | 563,328,697 | XXX | 631,701,122 | 713,996,230 | 570,454,825 | (469) | (3,970,565) | 280,499 | 0 | XXX | XXX | XXX | 877,893 | 23,581,521 | XXX | XXX |
| 3499999. | Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | 1,075,464,623 | XXX | 1,114,008,075 | 1,065,904,365 | 1,070,605,662 | 4,760 | (2,504,117) | 0 | 0 | XXX | XXX | XXX | 3,079,059 | 31,223,718 | XXX | XXX |
| 3599999. | Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | 5,253,667,228 | XXX | 5,402,602,515 | 5,353,048,941 | 5,258,388,377 | (2,122) | (4,747,653) | 5,364,593 | 144,957 | XXX | XXX | XXX | 35,343,740 | 151,981,575 | XXX | XXX |
| 3899999. | Industrial and Miscellaneous (Unaffiliated) | | | | | 72,753,917,143 | XXX | 80,087,609,909 | 72,286,693,135 | 72,575,266,025 | (2,237,933) | (34,381,784) | 5,645,092 | 37,185,599 | XXX | XXX | XXX | 747,535,557 | 2,897,711,673 | XXX | XXX |
| 4299999. | Hybrid Securities - Issuer Obligations | | | | | 317,952,589 | XXX | 370,313,181 | 328,080,000 | 318,004,364 | 0 | 197,162 | 0 | 0 | XXX | XXX | XXX | 2,956,875 | 18,610,967 | 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 |
| 4499999. | Hybrid Securities - Commercial 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 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 | | | | | 317,952,589 | XXX | 370,313,181 | 328,080,000 | 318,004,364 | 0 | 197,162 | 0 | 0 | XXX | XXX | XXX | 2,956,875 | 18,610,967 | XXX | XXX |
| 4999999. | Parents, Subsidiaries and Affiliates - Issuer Obligations | | | | | 649,229,153 | XXX | 649,229,153 | 649,229,153 | 649,229,153 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 2,954,584 | 21,114,804 | 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 | | | | | 649,229,153 | XXX | 649,229,153 | 649,229,153 | 649,229,153 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 2,954,584 | 21,114,804 | 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 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6499999. | Unaffiliated Bank Loans - Acquired | | | | | 179,474,280 | XXX | 183,127,938 | 180,151,644 | 179,514,549 | 0 | 15,298 | 0 | 19,058 | XXX | XXX | XXX | 1,417,457 | 5,241,717 | XXX | XXX |
| 6599999. | Unaffiliated Bank Loans | | | | | 179,474,280 | XXX | 183,127,938 | 180,151,644 | 179,514,549 | 0 | 15,298 | 0 | 19,058 | XXX | XXX | XXX | 1,417,457 | 5,241,717 | XXX | XXX |
| 7699999. | Subtotals - Issuer Obligations | | | | | 71,378,500,044 | XXX | 79,761,335,873 | 70,914,109,228 | 71,297,046,670 | (2,240,102) | (10,538,257) | 0 | 37,041,076 | XXX | XXX | XXX | 775,542,550 | 2,955,569,491 | XXX | XXX |
| 7799999. | Subtotals - Residential Mortgage-Backed Securities | | | | | 2,318,191,943 | XXX | 2,491,800,995 | 2,571,917,699 | 2,339,144,406 | (469) | (475,422) | 280,499 | 0 | XXX | XXX | XXX | 6,119,460 | 83,603,994 | XXX | XXX |
| 7899999. | Subtotals - Commercial Mortgage-Backed Securities | | | | | 1,075,464,623 | XXX | 1,114,008,075 | 1,065,904,365 | 1,070,605,662 | 4,760 | (2,504,117) | 0 | 0 | XXX | XXX | XXX | 3,079,059 | 31,223,718 | XXX | XXX |
| 7999999. | Subtotals - Other Loan-Backed and Structured Securities | | | | | 5,255,688,940 | XXX | 5,404,679,955 | 5,355,071,305 | 5,260,408,894 | (2,122) | (4,748,848) | 5,364,593 | 144,957 | XXX | XXX | XXX | 35,360,581 | 152,103,726 | 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 | | | | | 179,474,280 | XXX | 183,127,938 | 180,151,644 | 179,514,549 | 0 | 15,298 | 0 | 19,058 | XXX | XXX | XXX | 1,417,457 | 5,241,717 | XXX | XXX |
| 8399999. | Total Bonds | | | | | 80,207,319,830 | XXX | 88,954,952,836 | 80,087,154,242 | 80,146,720,181 | (2,237,933) | (18,251,346) | 5,645,092 | 37,205,091 | XXX | XXX | XXX | 821,519,107 | 3,227,742,646 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

## Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes 3 | Codes 4 | 5 | 6 | 7 | 8 | Fair Value 9 | Fair Value 10 | 11 | Dividends 12 | Dividends 13 | Dividends 14 | Change in Book/Adjusted Carrying Value 15 | Change in Book/Adjusted Carrying Value 16 | Change in Book/Adjusted Carrying Value 17 | Change in Book/Adjusted Carrying Value 18 | Change in Book/Adjusted Carrying Value 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 and Administrative Symbol | Date Acquired |
| **Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred** | | | | | | | | | | | | | | | | | | | | |
| G2950* 12 5 | AA INFRASTRUCTRE DEBT FD 1 LLC PERP PREF | | | 30,706.010 | 100.00 | 100.616 | 3,070,601 | 100.000 | 3,070,601 | 3,089,503 | | 18 | | (18,902) | | | (18,902) | | 5 | 01/30/2019. |
| 96208L 99 4 | WEWORK COMPANIES INC PERP PREF SHS | | | 123,790.000 | 100.00 | 21.463 | 2,656,956 | 21.463 | 2,656,956 | 2,656,956 | | | | | | 10,959,944 | (10,959,944) | | 6* | 05/13/2019. |
| 8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 5,727,557 | XXX | 5,727,557 | 5,746,459 | 0 | 18 | 0 | (18,902) | 0 | 10,959,944 | (10,978,846) | 0 | XXX | XXX |
| **Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred** | | | | | | | | | | | | | | | | | | | | |
| 05068M 72 9 | AUCTION PASS-THROUGH TRUST SER 2006 4 CL | | | 62.000 | 50,000.00 | | 957,493 | 35,708.449 | 2,213,924 | 957,493 | | 46 | | | | | 0 | | 2FE | 02/03/2006. |
| 05068M 74 5 | AUCTION PASS-THROUGH TRUST SER 2006 3 CL | | | 55.000 | 50,000.00 | | 780,853 | 35,707.499 | 1,963,912 | 780,853 | | 425 | | | | | 0 | | 2FE | 02/03/2006. |
| 05069R 30 5 | AUCTION PASS THRU TR 2006-11 SER 2006 11 | | | 25.000 | 25,000.00 | | 272,888 | 16,950.383 | 423,760 | 272,888 | | 11 | | | | | 0 | | 3FE | 08/15/2006. |
| 060505 58 3 | BANK OF AMERICA CORPORATION DEP SH SER 5 | | | 720,000.000 | 25.00 | | 16,145,875 | 24.070 | 17,330,400 | 16,145,875 | | 730,008 | | | | | 0 | | 2FE | 12/18/2007. |
| 060505 59 1 | BANK OF AMERICA CORPORATION FLT RT DEPSH | | | 112,000.000 | 25.00 | | 813,004 | 23.330 | 2,612,960 | 813,004 | | 100,485 | | | | | 0 | | 2FE | 07/08/2019. |
| 29364D 10 0 | ENTERGY ARKANSAS INC SEC PFD | | | 480,000.000 | 25.00 | | 12,000,000 | 26.030 | 12,494,400 | 12,000,000 | | 585,000 | | | | | 0 | | 1FE | 08/09/2016. |
| 29364D 76 1 | ENTERGY ARKANSAS INC FMB PFD | | | 370,000.000 | 25.00 | | 9,200,223 | 26.020 | 9,627,400 | 9,293,130 | | 514,500 | | | 587 | | 587 | | 1FE | 12/14/2012. |
| 29365# 12 0 | ENTERGY FIN HLDG INC PERP PREF SHS | | | 150,000.000 | 100.00 | | 15,000,000 | 111.140 | 16,671,000 | 15,000,000 | | 1,312,500 | | | | | 0 | | 3 | 12/16/2013. |
| 313400 65 7 | FHLMC 6.02% PFD STK | | | 11,000.000 | 25.00 | 0.213 | 2,346 | 11.340 | 124,740 | 2,346 | | | | | | | 0 | | 6FE | 07/10/2015. |
| 313400 67 3 | FHLMC PERP PFD | | | 47,675.000 | 25.00 | 0.079 | 3,776 | 9.930 | 473,413 | 3,776 | | | | | | | 0 | | 6FE | 10/23/2014. |
| 313400 68 1 | FHLMC 5.9% PFD STK | | | 95,625.000 | 25.00 | 0.183 | 17,486 | 10.000 | 956,250 | 17,486 | | | | | | | 0 | | 6FE | 11/13/2014. |
| 313400 85 5 | FHLMC 5.1% PFD STK H | | | 4,350.000 | 50.00 | 0.079 | 345 | 19.250 | 83,738 | 345 | | | | | | | 0 | | 6FE | 10/23/2014. |
| 313586 83 6 | FNMA 4.75% PFD STK M | | | 11,833.000 | 50.00 | 0.150 | 1,775 | 19.790 | 234,175 | 1,775 | | | | | | | 0 | | 6FE | 10/23/2014. |
| 313586 84 4 | FNMA 5.125% PFD STK L | | | 6,829.000 | 50.00 | 0.150 | 1,024 | 19.890 | 135,829 | 1,024 | | | | | | | 0 | | 6FE | 10/23/2014. |
| 313586 87 7 | FNMA 5.375% PFD STK I | | | 6,338.000 | 50.00 | 0.150 | 951 | 20.000 | 126,760 | 951 | | | | | | | 0 | | 6FE | 10/23/2014. |
| 446150 50 0 | HUNTINGTON BANKSHARES INC JR SUB FLTG RT | | | 480,000.000 | 25.00 | | 11,157,789 | 19.381 | 9,302,663 | 11,157,789 | | 627,712 | | | | | 0 | | 3FE | 10/01/2018. |
| 486606 4# 0 | KAYNE ANDERSON MLP INV CO SER C MRP PFD | | | 160,000.000 | 25.00 | | 4,000,000 | 25.485 | 4,077,600 | 4,000,000 | | 208,000 | | | | | 0 | | 1FE | 11/09/2010. |
| 610335 20 0 | MONROE CAPITAL CORP Pfd Sr Nt | | | 200,000.000 | 25.00 | | 4,921,978 | 25.700 | 5,140,000 | 4,950,000 | | 215,625 | | | (28,022) | | (28,022) | | 2 | 03/20/2019. |
| 61747S 50 4 | MORGAN STANLEY FLTG RT PFD SER A | | | 523,600.000 | 25.00 | | 8,524,165 | 22.530 | 11,796,708 | 8,524,165 | 133,811 | 530,878 | | | | | 0 | | 3FE | 04/20/2018. |
| 744320 70 6 | PRUDENTIAL FINANCIAL INC HYBRID PFD | | | 600,000.000 | 25.00 | | 15,000,000 | 25.890 | 15,534,000 | 15,000,000 | | 855,000 | | | | | 0 | | 2FE | 03/07/2013. |
| 86788X 20 3 | SUNTRUST RE INVEST CORP EXCHGBL SER B 14 | | | 200.000 | 100,000.00 | | 18,904,105 | ########## | 21,600,000 | 19,612,985 | | 1,800,000 | | | 6,634 | | 6,634 | | 2FE | 09/01/2008. |
| 911905 70 1 | US AIRWAYS GROUP INC CL A PFD NEW | | | 1,945.000 | | | | | | | | | | | | | 0 | | 6* | 06/11/2004. |
| 978802 20 5 | WOODBOURNE CAPITAL TRUST I TR I FLTG RT | | | 7,500,000.000 | 1.00 | | 7,509,300 | 0.788 | 5,910,000 | 7,509,300 | | 390,570 | | | | | 0 | | 2FE | 04/07/2008. |
| 978803 20 3 | WOODBOURNE CAPITAL TRUST II TR II FLTG R | | | 7,500,000.000 | 1.00 | | 7,509,300 | 0.788 | 5,910,000 | 7,509,300 | | 376,599 | | | | | 0 | | 2FE | 04/07/2008. |
| 97880P 20 4 | WOODBOURNE CAPITAL TRUST III TR III FLTG | | | 7,500,000.000 | 1.00 | | 7,509,300 | 0.788 | 5,910,000 | 7,509,300 | | 438,870 | | | | | 0 | | 2FE | 04/07/2008. |
| 97880Q 20 2 | WOODBOURNE CAPITAL TRUST IV TR IV FLTG R | | | 7,500,000.000 | 1.00 | | 7,509,300 | 0.788 | 5,910,000 | 7,509,300 | | 443,880 | | | | | 0 | | 2FE | 04/07/2008. |
| 151327 20 2 | CENTAUR FUNDING CORP 9 08 SER B 144A PFD | | C | 48,255.000 | 1,000.00 | | 48,278,859 | 1,020.000 | 49,220,100 | 49,526,349 | | 4,381,554 | | | (73,525) | | (73,525) | | 2FE | 02/03/2003. |
| 151327 40 0 | CENTAUR FUNDING CORP 0 SER C 144A PFD | | C | 7,500.000 | 1,000.00 | | 7,285,108 | 990.000 | 7,425,000 | 1,002,287 | | | | | 653,713 | | 653,713 | | 2FE | 12/10/1998. |
| 8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | 203,307,243 | XXX | 213,208,732 | 199,101,721 | 133,811 | 13,511,663 | 0 | 0 | 559,387 | 0 | 559,387 | 0 | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | 209,034,800 | XXX | 218,936,289 | 204,848,180 | 133,811 | 13,511,681 | 0 | (18,902) | 559,387 | 10,959,944 | (10,419,459) | 0 | XXX | XXX |

# 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 | Foreign | 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 |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other** | | | | | | | | | | | | | | | | | |
| 033066 10 1 | ANCHOR PACIFIC UNDERWRITERS COMMON STOCK | | | 3,362.220 | | | | | | | | | | 0 | | 12/30/1996. | |
| 03662Q 10 5 | ANSYS INC COMMON STOCK | | | 860.000 | 221,373 | 257.410 | 221,373 | 1 | | | | 98,444 | | 98,444 | | 09/14/2006. | |
| 03674X 10 6 | Antero Resources | | | 94,750.000 | 270,038 | 2.850 | 270,038 | 2,681,425 | | | | (619,665) | | (619,665) | | 05/02/2016. | |
| 03754* 9A 2 | APEX CLEAN ENERGY HLDGS LLC Wt to pur Co | | | 1.000 | 3,207,387 | 3,207,386.560 | 3,207,387 | 400,000 | | | | (433,363) | | (433,363) | | 05/31/5437. | |
| 03754* 9C 8 | APEX CLEAN ENERGY HLDGS LLC WT TO PUR CO | | | 1.000 | 801,847 | 801,846.640 | 801,847 | 240,000 | | | | (108,341) | | (108,341) | | 07/31/2015. | |
| 03754* 9D 6 | APEX CLEAN ENERGY HLDGS LLC Wt to pur Co | | | 1.000 | | | | 160,000 | | | | | | 0 | | 06/10/2016. | |
| 049567 10 0 | ATMOSPHERIC GLOW TECHNOLOGIES COMMON STO | | | 125.000 | | | | | | | | | | 0 | | 09/01/1997. | |
| 13022@ 10 5 | CALIFORNIA FRINGE BENEFIT INS COMMON STO | | | 100.000 | | | | | | | | | | 0 | | 12/31/2008. | |
| 165167 10 7 | CHESAPEAKE ENERGY CORP COM ST | | | 208,322.000 | 171,991 | 0.826 | 171,991 | 593,718 | | | | (421,727) | | (421,727) | | 02/21/2019. | |
| 22788C 10 5 | CROWDSTRIKE HOLDINGS INC COMMON STOCK | | | 2,063.000 | 102,882 | 49.870 | 102,882 | 103,439 | | | | (557) | | (557) | | 12/18/2019. | |
| 30227M 10 5 | Extraction Oil & Gas COMMON STOCK | | | 506,839.000 | 1,074,499 | 2.120 | 1,074,499 | 9,629,941 | | | | (1,099,841) | | (1,099,841) | | 12/01/2016. | |
| 31339* 10 7 | FEDERAL HOME LN BK INDIANAPOLI COMMON ST | RF | | 1,723,500.000 | 172,350,000 | 100.000 | 172,350,000 | 172,350,000 | | 8,206,515 | | | | 0 | | 12/19/2019. | |
| 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 | | 5,557 | | | | 0 | | 01/21/2016. | |
| 583918 10 7 | MEDA INC COMMON STOCK | | | 125.000 | | | | 1 | | | | | | 0 | | 12/02/1993. | |
| 652526 10 4 | NEWTEK BUSINESS SVCS INC COMMON STOCK RE | | | 600.000 | | | | | | 1,290 | | | | 0 | | 02/03/2004. | |
| 729136 40 8 | PLIANT CORP COMMON STOCK PRIVATE | | | 2.000 | | | | 1 | | | | | | 0 | | 07/31/2007. | |
| 88642R 10 9 | TIDEWATER INC | | | 500,113.000 | 9,642,179 | 19.280 | 9,642,179 | 21,380,105 | | | | 75,017 | | 75,017 | | 07/31/2017. | |
| 96008# 10 6 | WESTFIELD ASSIGNED BENEFIT CO COMMON STO | | | 100.000 | | | | 10,000 | | | | | | 0 | | 11/20/1997. | |
| 96758W 10 1 | WIDEOPENWEST INC COMMON STOCK | | | 1,678,976.000 | 12,458,002 | 7.420 | 12,458,002 | 9,435,845 | | | | 3,022,157 | | 3,022,157 | | 08/31/2019. | |
| G19849 11 9 | CARADOR PLC, DUBLIN US DOLLAR DEN COMMON | | D | 1,720,805.000 | 920,631 | 0.535 | 920,631 | 1,020,437 | | 52,485 | | (235,750) | | (235,750) | | 12/09/2008. | |
| 9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 201,254,374 | XXX | 201,254,374 | 218,080,806 | 0 | 8,265,847 | 0 | 276,374 | 0 | 276,374 | 0 | XXX | XXX |
| **Common Stocks - Parent, Subsidiaries and Affiliates Other** | | | | | | | | | | | | | | | | | |
| 53072@ 10 0 | Liberty Life Assurance Company COM STK | | | 8,000.000 | 1,322,474,663 | 165,309.333 | 1,322,474,663 | 1,516,613,953 | | | | (166,584,120) | | (166,584,120) | | 05/01/2018. | |
| 53355# 10 6 | LINCOLN FINANCIAL ADVISORS COR COMMON ST | | | 5,000.000 | 61,239,225 | 12,457.845 | 61,239,225 | 49,632,846 | | 7,000,000 | | 5,351,490 | | 5,351,490 | | 11/01/2002. | |
| 53356@ 10 7 | LINCOLN FINANCIAL DISTRIBUTORS COMMON ST | | | 8,000.000 | 4,572,355 | 561.544 | 4,572,355 | 4,588,509 | | | | 17,353 | | 17,353 | | 11/01/1998. | |
| 53371# 10 6 | LINCOLN INVST SOLUTIONS INC COMMON STOCK | | | 1,000.000 | 1,409,105,851 | 1,409,105.851 | 1,409,105,851 | 1,028,976,963 | | 78,000,000 | | 13,189,610 | | 13,189,610 | | 05/01/2011. | |
| 53371@ 10 8 | LINCOLN INVT ADVISORS CORP COMMON STOCK | | | 1,000.000 | 2,137,101 | 2,137.101 | 2,137,101 | 4,710,903 | 40,500,000 | 150,100,000 | | (148,581) | | (148,581) | | 12/30/2011. | |
| 53378# 10 9 | LINCOLN LIFE & ANNUITY CO NY COMMON STOC | | | 152,000.000 | 1,105,559,938 | 7,273.421 | 1,105,559,938 | 1,153,547,523 | | 85,000,000 | | (12,007,611) | | (12,007,611) | | 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 | 271,425,704 | 27,142.570 | 271,425,704 | 250,000 | | 61,000,000 | | (84,347,646) | | (84,347,646) | | 10/01/2009. | |
| 53472# 10 4 | LINCOLN REINS CO OF VT III COMMON STOCK | | | 10,000.000 | 87,865,792 | 8,786.579 | 87,865,792 | 147,609,184 | | | | (8,006,351) | | (8,006,351) | | 08/25/2011. | |
| 53472@ 10 6 | LINCOLN REINS CO OF VT IV COMMON STOCK P | | | 10,000.000 | 190,515,854 | 19,051.585 | 190,515,854 | 237,932,195 | | 25,000,000 | | 4,049,109 | | 4,049,109 | | 10/31/2011. | |
| 53473# 10 3 | LINCOLN REINS CO OF VT VII COMMON STOCK | | | 10,000.000 | 144,721,663 | 14,472.166 | 144,721,663 | 10,000,000 | | 28,000,000 | | 24,606,977 | | 24,606,977 | | 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 | 253,829,186 | 25,382.919 | 253,829,186 | 10,000,000 | | 14,000,000 | | (4,545,026) | | (4,545,026) | | 01/29/2016. | |
| 9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | 4,853,447,332 | XXX | 4,853,447,332 | 4,248,862,076 | 40,500,000 | 448,100,000 | 0 | (228,424,796) | 0 | (228,424,796) | 0 | XXX | XXX |
| **Common Stocks - Mutual Funds** | | | | | | | | | | | | | | | | | |
| 534898 12 7 | LINCOLN VAR INS PRODS TRUST MULTI MGR G | | | 1,601,247.810 | 17,322,299 | 10.818 | 17,322,299 | 15,899,221 | | 190,627 | | 2,618,364 | | 2,618,364 | | 12/27/2019. | 1 |
| 534898 13 5 | LINCOLN VAR INS PRODS TRUST MULTI MGR G | | | 181,361.970 | 1,963,425 | 10.826 | 1,963,425 | 1,800,718 | | 28,033 | | 296,052 | | 296,052 | | 12/27/2019. | 1 |
| 535000 56 6 | LINCOLN VAR INS PRODS TRUST AMER CENTUR | | | 1,198.540 | 16,818 | 14.032 | 16,818 | 12,619 | | 1,086 | | 2,572 | | 2,572 | | 12/27/2019. | 1 |

# 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 | Foreign | 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 |
| 535000 70 7 | LINCOLN VAR INS PRODS TRUST RPM BLACKROC | | | 1,141.830 | 12,880 | 11.280 | 12,880 | 11,442 | | 424 | | 1,413 | | 1,413 | | 12/27/2019. | 1 |
| 535000 79 8 | LINCOLN VAR INS PRODS TRUST FRANKLIN TE | | | 1,015,173.750 | 11,228,837 | 11.061 | 11,228,837 | 10,183,224 | | 461,894 | | 846,257 | | 846,257 | | 12/27/2019. | 1 |
| 535000 81 4 | LINCOLN VAR INS PRODS TRUST FRANKLIN TE | | | 114,339.640 | 1,265,397 | 11.067 | 1,265,397 | 1,147,013 | | 54,685 | | 93,213 | | 93,213 | | 12/27/2019. | 1 |
| 535000 82 2 | LINCOLN VAR INS PRODS TRUST SSGA LARGE C | | | 1,155.310 | 17,115 | 14.814 | 17,115 | 12,023 | | 801 | | 2,192 | | 2,192 | | 12/27/2019. | 1 |
| 535000 84 8 | LINCOLN VAR INS PRODS TRUST SSGA SMALL C | | | 1,109.070 | 14,428 | 13.009 | 14,428 | 11,326 | | 594 | | 1,241 | | 1,241 | | 12/27/2019. | 1 |
| 535000 86 3 | LINCOLN VAR INS PRODS TRUST MFS INTL GRO | | | 1,083.480 | 13,992 | 12.914 | 13,992 | 10,885 | | 214 | | 2,706 | | 2,706 | | 12/27/2019. | 1 |
| 53500Q 65 0 | Lincoln Var Ins Prods Trust US AGGR GROW | | | 1,062.230 | 11,407 | 10.739 | 11,407 | 10,651 | | 516 | | 1,252 | | 1,252 | | 12/27/2019. | 1 |
| 53500Q 73 4 | Lincoln Var Ins Prods Trust ISHARES TR U | | | 10,562.900 | 131,413 | 12.441 | 131,413 | 106,456 | | 2,969 | | 19,807 | | 19,807 | | 12/27/2019. | 1 |
| 53500Q 74 2 | Lincoln Var Ins Prods Trust ISHARES GLB | | | 10,583.140 | 131,358 | 12.412 | 131,358 | 106,696 | | 3,223 | | 20,421 | | 20,421 | | 12/27/2019. | 1 |
| 53500Q 75 9 | Lincoln Var Ins Prods Trust ISHARES FI A | | | 10,832.340 | 113,046 | 10.436 | 113,046 | 108,449 | | 3,456 | | 6,434 | | 6,434 | | 12/27/2019. | 1 |
| 9499999. Total - Common Stocks - Mutual Funds | | | | | 32,242,415 | XXX | 32,242,415 | 29,420,723 | 0 | 748,522 | 0 | 3,911,924 | 0 | 3,911,924 | 0 | XXX | XXX |
| 9799999. Total - Common Stock | | | | | 5,086,944,121 | XXX | 5,086,944,121 | 4,496,363,605 | 40,500,000 | 457,114,369 | 0 | (224,236,498) | 0 | (224,236,498) | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock | | | | | 5,295,978,921 | XXX | 5,305,880,410 | 4,701,211,785 | 40,633,811 | 470,626,050 | 0 | (224,255,400) | 10,959,944 | (234,655,957) | 0 | XXX | XXX |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 0599999. | U.S. Government | | | | | 70,668,436 | 109,138,652 | 125,286 |
| 1099999. | All Other Governments | | | | | 20,380,703 | 19,938,560 | 153,193 |
| 1799999. | U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | 51,446,176 | 52,090,000 | 73,383 |
| 2499999. | U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | 54,765,869 | 55,000,000 | 0 |
| 3199999. | U.S. Special Revenue and Special Assessment Obligations...and Their Political Subdivisions | | | | | 412,877,488 | 401,518,044 | 737,994 |
| 3899999. | Industrial and Miscellaneous (Unaffiliated) | | | | | 13,708,018,696 | 13,701,346,712 | 35,901,961 |
| 4899999. | Hybrid Securities | | | | | 32,209,020 | 32,400,000 | 0 |
| 5599999. | Parent, Subsidiaries and Affiliates | | | | | 0 | 0 | 0 |
| 8099999. | Total - Bonds - SVO Identified Funds | | | | | 0 | 0 | 0 |
| 8299999. | Total - Bonds - Unaffiliated Bank Loans | | | | | 114,154,039 | 114,754,470 | 0 |
| 8399997. | Total Bonds - Part 3 | | | | | 14,464,520,427 | 14,486,186,438 | 36,991,817 |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 852,864,233 | 2,064,917,256 | 3,315,505 |
| 8399999. | Total - Bonds | | | | | 15,317,384,660 | 16,551,103,695 | 40,307,322 |
| 8499999. | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred | | | | | 21,840,968 | 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 | | | | | 21,840,968 | XXX | 0 |
| 8999998. | Total - Preferred Stocks - Summary Item from Part 5 | | | | | 35,384,994 | XXX | 0 |
| 8999999. | Total - Preferred Stocks | | | | | 57,225,962 | XXX | 0 |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 0 | XXX | 0 |
| 9199999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 0 | XXX | 0 |
| 9299999 | Total - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | 0 | XXX | 0 |
| 9399999 | Total - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | 102,633,002 | XXX | 0 |
| 9499999. | Total - Common Stocks - Mutual Funds | | | | | 748,522 | 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 | | | | | 103,381,524 | XXX | 0 |
| 9799998. | Total - Common Stocks - Summary Item from Part 5 | | | | | 1,490,982 | XXX | 0 |
| 9799999. | Total - Common Stocks | | | | | 104,872,506 | XXX | 0 |
| 9899999. | Total - Preferred and Common Stocks | | | | | 162,098,468 | XXX | 0 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 15,479,483,128 | XXX | 40,307,322 |

# 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 | | | | | 29,453,250 | 30,330,718 | 28,646,756 | 29,697,598 | 0 | 51,673 | 0 | 51,673 | 0 | 29,749,265 | 0 | (296,016) | (296,016) | 572,037 | XXX |
| 1099999. | All Other Governments | | | | | 77,584,870 | 76,000,000 | 75,961,700 | 75,969,752 | 0 | 3,678 | 0 | 3,678 | 0 | 75,973,431 | 0 | 1,611,439 | 1,611,439 | 3,866,420 | XXX |
| 1799999. | U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | 20,088,125 | 18,695,000 | 18,694,397 | 18,694,769 | 0 | 231 | 0 | 231 | 0 | 18,695,000 | 0 | 1,393,125 | 1,393,125 | 607,871 | XXX |
| 2499999. | U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | 14,380,320 | 12,150,000 | 12,044,878 | 12,074,916 | 0 | 3,086 | 0 | 3,086 | 0 | 12,078,002 | 0 | 2,302,318 | 2,302,318 | 470,832 | XXX |
| 3199999. | U.S. Special Revenue and Special Assessment Obligations...and Their Political Subdivisions | | | | | 867,763,641 | 859,848,938 | 569,940,519 | 841,618,704 | 0 | 18,024,699 | 0 | 18,024,699 | 0 | 859,643,408 | 0 | 8,120,229 | 8,120,229 | 15,266,109 | XXX |
| 3899999. | Industrial and Miscellaneous (Unaffiliated) | | | | | 11,167,284,046 | 11,176,797,335 | 11,142,876,481 | 11,053,461,819 | 8,456 | 20,431,885 | 5,238,651 | 15,201,690 | 7,959,298 | 11,082,358,222 | (8,953,776) | 25,913,315 | 16,959,539 | ######### | XXX |
| 4899999. | Hybrid Securities | | | | | 62,650,000 | 63,700,000 | 74,788,739 | 64,390,918 | 0 | (741,586) | 0 | (741,586) | 0 | 63,649,333 | 0 | (999,333) | (999,333) | 3,061,139 | XXX |
| 5599999. | Parent, Subsidiaries and Affiliates | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | | | | | 2,461,540 | 2,461,540 | 2,452,309 | 2,453,256 | 0 | 8,285 | 0 | 8,285 | 0 | 2,461,540 | 0 | 0 | 0 | 52,501 | XXX |
| 8399997 | Total Bonds - Part 4 | | | | | 12,241,665,792 | 12,239,983,531 | 11,925,405,779 | 12,098,361,732 | 8,456 | 37,781,951 | 5,238,651 | 32,551,756 | 7,959,298 | 12,144,608,201 | (8,953,776) | 38,045,077 | 29,091,301 | ######### | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 868,430,048 | 2,064,917,256 | 852,864,233 | 0 | 7,431 | 272,984 | 2,213 | 278,202 | 0 | 853,158,518 | 0 | 15,162,759 | 15,162,759 | 11,223,819 | XXX |
| 8399999. | Total - Bonds | | | | | 13,110,095,840 | XXX | 12,778,270,012 | 12,098,361,732 | 15,887 | 38,054,935 | 5,240,864 | 32,829,958 | 7,959,298 | 12,997,766,719 | (8,953,776) | 53,207,836 | 44,254,060 | ######### | XXX |
| 8499999. | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999998. | Total - Preferred Stocks - Summary Item from Part 5 | | | | | 34,748,474 | XXX | 35,384,994 | 0 | 0 | 0 | 0 | 0 | 0 | 35,384,994 | 0 | (636,520) | (636,520) | 0 | XXX |
| 8999999. | Total - Preferred Stocks | | | | | 34,748,474 | XXX | 35,384,994 | 0 | 0 | 0 | 0 | 0 | 0 | 35,384,994 | 0 | (636,520) | (636,520) | 0 | 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 | | | | | 8,330,067 | XXX | 8,628,587 | 8,073,503 | 736,854 | 0 | 0 | 736,854 | 52,596 | 8,935,797 | (80,761) | (605,730) | (686,491) | 293,254 | 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 | | | | | 19,790,469 | XXX | 19,313,638 | 18,718,296 | 595,343 | 0 | 0 | 595,343 | 0 | 19,313,638 | 0 | 476,831 | 476,831 | 617,404 | 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 | | | | | 28,120,536 | XXX | 27,942,225 | 26,791,799 | 1,332,197 | 0 | 0 | 1,332,197 | 52,596 | 28,249,435 | (80,761) | (128,899) | (209,660) | 910,658 | XXX |
| 9799998 | Total - Common Stocks - Summary Item from Part 5 | | | | | 1,677,259 | XXX | 1,490,982 | 0 | 0 | 0 | 0 | 0 | 0 | 1,490,982 | 0 | 186,278 | 186,278 | 44,877 | XXX |
| 9799999. | Total - Common Stocks | | | | | 29,797,795 | XXX | 29,433,207 | 26,791,799 | 1,332,197 | 0 | 0 | 1,332,197 | 52,596 | 29,740,417 | (80,761) | 57,379 | (23,382) | 955,535 | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 64,546,269 | XXX | 64,818,201 | 26,791,799 | 1,332,197 | 0 | 0 | 1,332,197 | 52,596 | 65,125,411 | (80,761) | (579,141) | (659,902) | 955,535 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 13,174,642,109 | XXX | 12,843,088,213 | 12,125,153,531 | 1,348,084 | 38,054,935 | 5,240,864 | 34,162,155 | 8,011,894 | 13,062,892,130 | (9,034,537) | 52,628,695 | 43,594,158 | ######### | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 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 |
| 0599999. | U.S. Government | | | | | | 477,718 | 84,925 | 52,739 | 57,320 | 0 | (27,605) | 0 | (27,605) | 0 | 0 | (4,582) | (4,582) | 1,576 | 362 |
| 1099999. | All Other Governments | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1799999. | U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 2,000,000 | 1,988,060 | 2,188,100 | 1,988,276 | 0 | 216 | 0 | 216 | 0 | 0 | 199,824 | 199,824 | 53,474 | 14,459 |
| 2499999. | U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 5,000,000 | 302,381 | 302,381 | 302,381 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3199999. | U.S. Special Revenue and Special Assessment Obligations...and Their Political Subdivisions | | | | | | 16,488,574 | 16,331,767 | 16,152,817 | 16,351,907 | 0 | 20,138 | 0 | 20,138 | 0 | 0 | (199,090) | (199,090) | 297,736 | 275,915 |
| 3899999. | Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,026,778,360 | 644,448,539 | 659,740,533 | 644,746,333 | 7,431 | 276,494 | 2,213 | 281,712 | 0 | 0 | 14,885,430 | 14,885,430 | 9,982,574 | 3,024,769 |
| 4899999. | Hybrid Securities | | | | | | 2,400,000 | 179,004 | 179,027 | 179,027 | 0 | 23 | 0 | 23 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5599999. | Parent, Subsidiaries and Affiliates | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8199999. | Total - Bonds - SVO Identified Funds | | | | | | XXX | 177,760,670 | 178,041,847 | 177,760,670 | 0 | 0 | 0 | 0 | 0 | 0 | 281,177 | 281,177 | 577,107 | 0 |
| 8299999. | Total Bonds - Bank Loans | | | | | | XXX | 11,768,887 | 11,772,604 | 11,772,604 | 0 | 3,718 | 0 | 3,718 | 0 | 0 | 0 | 0 | 311,352 | 0 |
| 8399999. | Total Bonds | | | | | | 2,064,917,256 | 852,864,233 | 868,430,048 | 853,158,518 | 7,431 | 272,984 | 2,213 | 278,202 | 0 | 0 | 15,162,759 | 15,162,759 | 11,223,819 | 3,315,505 |
| 8499999. | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred | | | | | | | 35,384,994 | 34,748,474 | 35,384,994 | 0 | 0 | 0 | 0 | 0 | 0 | (636,520) | (636,520) | 0 | 0 |
| 8599999. | Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8699999. | Total - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8799999. | Total - Preferred Stocks - Parent, Subsidiaries and Affiliates redeemable Preferred | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8999998. | Total - Preferred Stocks | | | | | | | 35,384,994 | 34,748,474 | 35,384,994 | 0 | 0 | 0 | 0 | 0 | 0 | (636,520) | (636,520) | 0 | 0 |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9199999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9299999. | Total - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9399999. | Total - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499999. | Total - Common Stocks - Mutual Funds | | | | | | | 662,281 | 662,277 | 662,281 | 0 | 0 | 0 | 0 | 0 | 0 | (3) | (3) | 44,877 | 0 |
| 9599999. | Total - Common Stocks - Unit Investment Trusts | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9699999. | Total - Common Stocks - Closed-End Funds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9799998. | Total - Common Stocks | | | | | | | 1,490,982 | 1,677,259 | 1,490,982 | 0 | 0 | 0 | 0 | 0 | 0 | 186,278 | 186,278 | 44,877 | 0 |
| 9899999. | Total - Preferred and Common Stocks | | | | | | | 36,875,976 | 36,425,733 | 36,875,976 | 0 | 0 | 0 | 0 | 0 | 0 | (450,242) | (450,242) | 44,877 | 0 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 889,740,209 | 904,855,781 | 890,034,494 | 7,431 | 272,984 | 2,213 | 278,202 | 0 | 0 | 14,712,517 | 14,712,517 | 11,268,696 | 3,315,505 |

# 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<br>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 | 1,105,559,938 | | 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 | 253,829,186 | | 10,000.000 | 100.0 |
| 53472@ 10 6 | LINCOLN REINSURANCE CO OF VERMONT IV | | 14147 | | 8bi | NO | NA | 190,515,854 | | 10,000.000 | 100.0 |
| 53472# 10 4 | LINCOLN REINSURANCE CO OF VERMONT III | | 14116 | | 8bi | NO | NA | 87,865,792 | | 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 | 271,425,704 | | 10,000.000 | 100.0 |
| 53473# 10 3 | LINCOLN REINS CO OF VT VII COMMON STOCK | | 16183 | | 8bi | NO | NA | 144,721,663 | | 10,000.000 | 100.0 |
| 53072@ 10 0 | Liberty Life Assurance Company COM STK | | 65315 | | 8bi | YES | 928,470,055 | 1,322,474,663 | 258,354,295 | 8,000.000 | 100.0 |
| 1299999. Total - Common Stocks - U.S. Life Insurer | | | | | | | 928,470,055 | 3,376,392,800 | 258,354,295 | XXX | XXX |
| **Common Stocks - Investment Subsidiary** | | | | | | | | | | | |
| 53371# 10 6 | LINCOLN INVESTMENT SOLUTION | | | | 8biii | NO | NA | 1,409,105,851 | | 1,000.000 | 100.0 |
| 53371@ 10 8 | LINCOLN INVESTMENT ADVISORS CORPORATION | | | | 8biii | NO | NA | 2,137,101 | 2,137,101 | 1,000.000 | 100.0 |
| 1699999. Total - Common Stocks - Investment Subsidiary | | | | | | | 0 | 1,411,242,952 | 2,137,101 | 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 | 61,239,225 | | 5,000.000 | 100.0 |
| 53356@ 10 7 | LINCOLN FINANCIAL DISTRIBUT | | | | 8biii | NO | NA | 4,572,355 | 4,572,355 | 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 | 65,811,580 | 4,572,355 | XXX | XXX |
| 1899999. Total - Common Stocks | | | | | | | 928,470,055 | 4,853,447,332 | 265,063,751 | XXX | XXX |
| 1999999. Total - Preferred and Common Stock | | | | | | | 928,470,055 | 4,853,447,332 | 265,063,751 | 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 | | .. | 12/31/2019. | VARIOUS | 12/31/2020. | 1,135,803,470 | | | | | 1,135,803,470 | 1,135,803,470 | | | 1.71 | 1.71 | MON.. | 10,386,199 | |
| 4999999. Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | 1,135,803,470 | 0 | 0 | 0 | 0 | 1,135,803,470 | 1,135,803,470 | 0 | 0 | XXX | XXX | XXX | 10,386,199 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates | | | | | | 1,135,803,470 | 0 | 0 | 0 | 0 | 1,135,803,470 | 1,135,803,470 | 0 | 0 | XXX | XXX | XXX | 10,386,199 | 0 |
| **Total Bonds** | | | | | | | | | | | | | | | | | | | |
| 7699999. Subtotals - Issuer Obligations | | | | | | 1,135,803,470 | 0 | 0 | 0 | 0 | 1,135,803,470 | 1,135,803,470 | 0 | 0 | XXX | XXX | XXX | 10,386,199 | 0 |
| 8399999. Subtotals - Bonds | | | | | | 1,135,803,470 | 0 | 0 | 0 | 0 | 1,135,803,470 | 1,135,803,470 | 0 | 0 | XXX | XXX | XXX | 10,386,199 | 0 |
| 9199999. Total - Short-Term Investments | | | | | | 1,135,803,470 | 0 | 0 | 0 | 0 | XXX | 1,135,803,470 | 0 | 0 | XXX | XXX | XXX | 10,386,199 | 0 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

| 1<br>Description | 2<br>Description of Items(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>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 | | | | | | | | | | 145,728,261 | 553,426,476 | 0 | 1,203,850,473 | XXX | 1,203,850,473 | 601,101,506 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0169999999. Total-Purchased Options-Hedging Other-Put Options | | | | | | | | | | 0 | 0 | 0 | (614,840,474) | XXX | (614,840,474) | (232,825,895) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0179999999. Total-Purchased Options-Hedging Other-Caps | | | | | | | | | | 54,157,564 | 0 | 0 | 3,533,530 | XXX | 3,533,530 | (13,052,270) | 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 | | | | | | | | | | 199,885,825 | 553,426,476 | 0 | 592,543,529 | XXX | 592,543,529 | 355,223,341 | 0 | 0 | 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 |
| 0439999999. Total-Purchased Options-Call Options and Warrants | | | | | | | | | | 145,728,261 | 553,426,476 | 0 | 1,203,850,473 | XXX | 1,203,850,473 | 601,101,506 | 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<br>Description | 2<br>Description of Items(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0449999999. Total-Purchased Options-Put Options | | | | | | | | | | 0 | 0 | 0 | (614,840,474) | XXX | (614,840,474) | (232,825,895) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0459999999. Total-Purchased Options-Caps | | | | | | | | | | 54,157,564 | 0 | 0 | 3,533,530 | XXX | 3,533,530 | (13,052,270) | 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 | | | | | | | | | | 199,885,825 | 553,426,476 | 0 | 592,543,529 | XXX | 592,543,529 | 355,223,341 | 0 | 0 | 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 |
| 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 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

| 1<br>Description | 2<br>Description of Items(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | (4,834,605) | 0 | XXX | (102,776,027) | 0 | 0 | 0 | 0 | 8,181,616 | 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 | (34,734,069) | 89,664,810 | XXX | 141,768,416 | 0 | (43,120,925) | 0 | 0 | 48,445,098 | 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 | 75,573,002 | 0 | 0 | 0 | 0 | 4,190,358 | XXX | XXX |
| 1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | 0 | 0 | (39,568,674) | 89,664,810 | XXX | 114,565,391 | 0 | (43,120,925) | 0 | 0 | 60,817,072 | 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 | 42,357,138 | 1,060,366,894 | XXX | 1,060,366,894 | 930,020,479 | 0 | 0 | 0 | 962,777,509 | XXX | XXX |
| 1129999999. Total-Swaps-Hedging Other-Credit Default | | | | | | | | | | 0 | 1,225,833 | 139,028 | 1,444,263 | XXX | 1,444,263 | 218,430 | 0 | 0 | 0 | 55,000,000 | XXX | XXX |
| 1139999999. Total-Swaps-Hedging Other-Foreign Exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 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 | (632,291,240) | (330,461,798) | XXX | (330,461,798) | (337,462,450) | (990,451) | 0 | 0 | 61,357,660 | XXX | XXX |
| 1169999999. Total-Swaps-Hedging Other | | | | | | | | | | 0 | 1,225,833 | (589,795,074) | 731,349,360 | XXX | 731,349,360 | 592,776,459 | (990,451) | 0 | 0 | 1,079,135,169 | 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 |
| 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 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

| 1<br>Description | 2<br>Description of Items(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 37,522,533 | 1,060,366,894 | XXX | 957,590,867 | 930,020,479 | 0 | 0 | 0 | 970,959,125 | XXX | XXX |
| 1369999999. Total-Swaps-Credit Default | | | | | | | | | | 0 | 1,225,833 | 139,028 | 1,444,263 | XXX | 1,444,263 | 218,430 | 0 | 0 | 0 | 55,000,000 | XXX | XXX |
| 1379999999. Total-Swaps-Foreign Exchange | | | | | | | | | | 0 | 0 | (34,734,069) | 89,664,810 | XXX | 141,768,416 | 0 | (43,120,925) | 0 | 0 | 48,445,098 | 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 | (632,291,240) | (330,461,798) | XXX | (254,888,796) | (337,462,450) | (990,451) | 0 | 0 | 65,548,018 | XXX | XXX |
| 1409999999. Total-Swaps | | | | | | | | | | 0 | 1,225,833 | (629,363,748) | 821,014,170 | XXX | 845,914,751 | 592,776,459 | (44,111,376) | 0 | 0 | 1,139,952,241 | XXX | XXX |
| 1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | 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 | (632,610) | XXX | (632,610) | 0 | (632,610) | 0 | 0 | 175,301 | 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 | (632,610) | XXX | (632,610) | 0 | (632,610) | 0 | 0 | 175,301 | 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 | (39,568,674) | 89,664,810 | XXX | 114,565,391 | 0 | (43,120,925) | 0 | 0 | 60,817,072 | 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 | | | | | | | | | | 199,885,825 | 554,652,309 | (589,795,074) | 1,323,260,279 | XXX | 1,323,260,279 | 947,999,800 | (1,623,061) | 0 | 0 | 1,079,310,470 | 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 | | | | | | | | | | 199,885,825 | 554,652,309 | (629,363,748) | 1,412,925,089 | XXX | 1,437,825,670 | 947,999,800 | (44,743,986) | 0 | 0 | 1,140,127,542 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization) / Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination - Deferred | 25<br>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 | | | | | | | | | | | | ########## | ..2,341,187 | ########## | .....0 | .....0 | XX | ######### | .....0 | .....0 | ######### | .....0 | .....0 | XXX |
| 0169999999. Total-Purchased Options-Hedging Other-Put Options | | | | | | | | | | | | .....0 | .....0 | (54,900,663) | .....0 | .....0 | XX | ######### | .....0 | .....0 | ######### | .....0 | .....0 | XXX |
| 0179999999. Total-Purchased Options-Hedging Other-Caps | | | | | | | | | | | | 10,337,500 | .....0 | .....0 | .....0 | .....0 | XX | ######### | .....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 | | | | | | | | | | | | ########## | ..2,341,187 | ########## | .....0 | .....0 | XX | ######### | .....0 | .....0 | 8,795,189 | .....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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization) / Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination - Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0429999999. Total-Purchased Options-Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0439999999. Total-Purchased Options-Call Options and Warrants | | | | | | | | | | | | ########## | 2,341,187 | ########## | 0 | 0 | XX | ######### | 0 | 0 | ######### | 0 | 0 | XXX |
| 0449999999. Total-Purchased Options-Put Options | | | | | | | | | | | | 0 | 0 | (54,900,663) | 0 | 0 | XX | ######### | 0 | 0 | ######### | 0 | 0 | XXX |
| 0459999999. Total-Purchased Options-Caps | | | | | | | | | | | | 10,337,500 | 0 | 0 | 0 | 0 | XX | ######### | 0 | 0 | ######### | 0 | 0 | XXX |
| 0469999999. Total-Purchased Options-Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0479999999. Total-Purchased Options-Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0489999999. Total-Purchased Options-Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0499999999. Total-Purchased Options | | | | | | | | | | | | ########## | 2,341,187 | ########## | 0 | 0 | XX | ######### | 0 | 0 | 8,795,189 | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 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 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0649999999. Total-Written Options-Hedging Other-Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0659999999. Total-Written Options-Hedging Other-Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0669999999. Total-Written Options-Hedging Other-Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0679999999. Total-Written Options-Hedging Other-Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0689999999. Total-Written Options-Hedging Other-Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0699999999. Total-Written Options-Hedging Other-Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0709999999. Total-Written Options-Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0719999999. Total-Written Options-Replications-Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0729999999. Total-Written Options-Replications-Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0739999999. Total-Written Options-Replications-Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0749999999. Total-Written Options-Replications-Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0759999999. Total-Written Options-Replications-Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0769999999. Total-Written Options-Replications-Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0779999999. Total-Written Options-Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0789999999. Total-Written Options-Income Generation-Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0799999999. Total-Written Options-Income Generation-Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0809999999. Total-Written Options-Income Generation-Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0819999999. Total-Written Options-Income Generation-Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0829999999. Total-Written Options-Income Generation-Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0839999999. Total-Written Options-Income Generation-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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization) / Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination - Deferred | 25<br>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 | 1,358,753 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 1,358,753 | 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 | 8,953,778 | 221,887 | 0 | XX | 0 | (7,563,823) | 0 | 8,953,778 | 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 | 88,413,800 | 0 | 0 | XX | 0 | 0 | 0 | 0 | ######### | 0 | XXX |
| 1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | 0 | 0 | 98,726,331 | 221,887 | 0 | XX | 0 | (7,563,823) | 0 | 8,953,778 | ######### | 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 | (45,548,677) | (7,388,681) | 0 | XX | ######### | 0 | 0 | ######### | 0 | 0 | XXX |
| 1129999999. Total-Swaps-Hedging Other-Credit Default | | | | | | | | | | | | 0 | (2,035,855) | (1,903,396) | (235,722) | 0 | XX | 0 | 0 | 0 | 132,459 | 0 | 0 | XXX |
| 1139999999. Total-Swaps-Hedging Other-Foreign Exchange | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XX | 0 | 0 | 0 | 0 | 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 | (483,000) | ########## | 0 | XX | ######### | 0 | 0 | (483,000) | 0 | 0 | XXX |
| 1169999999. Total-Swaps-Hedging Other | | | | | | | | | | | | 0 | (2,035,855) | (47,935,073) | ########## | 0 | XX | ######### | 0 | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization) / Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination - Deferred | 25<br>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 | (44,189,924) | (7,388,681) | 0 | XX | ######### | 0 | 0 | ######### | 1,358,753 | 0 | XXX |
| 1369999999. Total-Swaps-Credit Default | | | | | | | | | | | | 0 | (2,035,855) | (1,903,396) | (235,722) | 0 | XX | 0 | 0 | 0 | 132,459 | 0 | 0 | XXX |
| 1379999999. Total-Swaps-Foreign Exchange | | | | | | | | | | | | 0 | 0 | 8,953,778 | 221,887 | 0 | XX | 0 | (7,563,823) | 0 | 8,953,778 | 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 | 87,930,800 | ########## | 0 | XX | ######### | 0 | 0 | (483,000) | ######### | 0 | XXX |
| 1409999999. Total-Swaps | | | | | | | | | | | | 0 | (2,035,855) | 50,791,258 | ########## | 0 | XX | ######### | (7,563,823) | 0 | ######### | ######### | 0 | XXX |
| 1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | 0 | 0 | 530,617 | 0 | 0 | XX | 0 | 0 | 0 | 530,617 | 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 | 530,617 | 0 | 0 | XX | 0 | 0 | 0 | 530,617 | 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 | 530,617 | 0 | 0 | XX | 0 | 0 | 0 | 530,617 | 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 | 98,726,331 | 221,887 | 0 | XX | 0 | (7,563,823) | 0 | 8,953,778 | ######### | 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 | | | | | | | | | | | | ########## | 305,332 | ########## | ########## | 0 | XX | ######### | 0 | 0 | ######### | 0 | 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 | | | | | | | | | | | | ########## | 305,332 | ########## | ########## | 0 | XX | ######### | (7,563,823) | 0 | ######### | ######### | 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** | | | | | | | | | | | | | | | | | | | | | | |
| TUH0 | 200 | 43,100,000 | March 20 2 YR T-Notes | VA Hedge Program | N/A | Interest | 03/31/2020 | CBT (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/31/2019 | 107.7305 | 107.7500 | 7,031 | 8,000 | | | | 7,800 | 7,800 | 40,140 | | 2,000 |
| WNH0 | 330 | 59,946,563 | March 20 Ultra US T-Bonds | VA Hedge Program | N/A | Interest | 03/31/2020 | CBT (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 11/25/2019 | 187.1328 | 181.6563 | (381,563) | (1,805,100) | | | | (1,807,245) | (1,807,245) | | | 1,000 |
| QCF1 | 365 | 6,894,646 | January 21 OMXS30 IND FUTURE | VA Hedge Program | N/A | Equity/Index | 01/31/2021 | SSE-OMX | | 12/27/2019 | 190.5896 | 188.8944 | | (62,050) | | | | (61,875) | (61,875) | 587,249 | | 100 |
| VGH0 | 710 | 29,719,151 | March 20 Dow Jones Euro Stoxx 50 | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | EUREX | 06X922CGZE976DBY7657 | 12/27/2019 | 4,177.2728 | 4,185.7959 | | 60,563 | | | | 60,514 | 60,514 | 2,078,017 | | 10 |
| ADH0 | 140 | 9,853,200 | March 20 Foreign Currency AUD | VA Hedge Program | N/A | Currency | 03/31/2020 | CME (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/27/2019 | 69.1468 | 70.3800 | 35,000 | 172,200 | | | | 172,648 | 172,648 | 168,000 | | 1,000 |
| BPH0 | 370 | 30,737,750 | March 20 Foreign Currency BP | VA Hedge Program | N/A | Currency | 03/31/2020 | CME (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/31/2019 | 131.8274 | 132.9200 | 313,344 | 252,062 | | | | 252,664 | 252,664 | 888,000 | | 625 |
| ECH0 | 235 | 33,140,875 | March 20 FOreign CUrrency EURO | VA Hedge Program | N/A | Currency | 03/31/2020 | CME (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/31/2019 | 1.1198 | 1.1282 | 71,531 | 293,750 | | | | 246,750 | 246,750 | 423,000 | | 125,000 |
| JYH0 | 230 | 26,580,813 | March 20 Foreign Currency YEN | VA Hedge Program | N/A | Currency | 03/31/2020 | CME (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/31/2019 | 92.0371 | 92.4550 | 55,188 | 120,750 | | | | 120,146 | 120,146 | 494,500 | | 1,250 |
| Z_H0 | 260 | 25,829,160 | March 20 FTSE 100 | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | ICF-ICE | | 12/27/2019 | 9,862.2765 | 9,934.2925 | (127,441) | 187,226 | | | | 187,242 | 187,242 | 1,159,024 | | 10 |
| MESH0 | 145 | 8,121,450 | March 20 Mini MSCI Future | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | NYF-ICE | VIT943WHDC155Z7CPP89 | 12/31/2019 | 1,118.4743 | 1,120.2000 | (265) | 12,543 | | | | 12,511 | 12,511 | 360,352 | | 50 |
| RTYH0 | 1,180 | 98,565,400 | March 20 Russell Emini CME | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | NYF-ICE | VIT943WHDC155Z7CPP89 | 12/31/2019 | 1,664.3456 | 1,670.6000 | 126,750 | 368,750 | | | | 369,010 | 369,010 | 552,053 | | 50 |
| ESH0 | 2,335 | 377,230,925 | March 20 S&P 500 Mini | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | CME (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/31/2019 | 3,211.0773 | 3,231.1000 | 862,750 | 2,337,335 | | | | 2,337,650 | 2,337,650 | 3,592,575 | | 50 |
| TPH0 | 160 | 25,337,939 | March 20 TOPIX | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | OSE | | 12/30/2019 | 15.8155 | 15.8362 | | 32,000 | | | | 33,120 | 33,120 | 706,694 | | 10,000 |
| XPH0 | 70 | 8,122,742 | March 20 XPI ASX SPI 200 | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | SFE-ASX | | 12/31/2019 | 4,670.5324 | 4,641.5667 | (134,899) | (50,680) | | | | (50,690) | (50,690) | 371,558 | | 25 |
| 1539999999. Total-Long Futures-Hedging Other | | | | | | | | | | | | | 827,426 | 1,927,349 | 0 | 0 | 0 | 1,880,245 | 1,880,245 | 11,421,162 | XXX | XXX |
| 1579999999. Total-Long Futures | | | | | | | | | | | | | 827,426 | 1,927,349 | 0 | 0 | 0 | 1,880,245 | 1,880,245 | 11,421,162 | XXX | XXX |
| **Short Futures** | | | | | | | | | | | | | | | | | | | | | | |
| **Hedging Other** | | | | | | | | | | | | | | | | | | | | | | |
| TYH0 | 950 | 122,000,781 | March 20 10 YR T-Notes | VA Hedge Program | N/A | Interest | 03/31/2020 | CBT (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/20/2019 | 128.6958 | 128.4219 | 103,906 | 266,000 | | | | 260,205 | 260,205 | 567,822 | | 1,000 |
| FVH0 | 250 | 29,652,344 | March 20 5 YR T-Notes | VA Hedge Program | N/A | Interest | 03/31/2020 | CBT (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 11/25/2019 | 118.9801 | 118.6094 | 5,860 | 92,500 | | | | 92,675 | 92,675 | | | 1,000 |
| USH0 | 125 | 19,488,281 | March 20 US T-Bonds | VA Hedge Program | N/A | Interest | 03/31/2020 | CBT (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/31/2019 | 155.7188 | 155.9063 | (116,406) | (23,750) | | | | (23,438) | (23,438) | | | 1,000 |
| MESH0 | 1,435 | 80,374,350 | March 20 Mini MSCI Future | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | NYF-ICE | VIT943WHDC155Z7CPP89 | 12/13/2019 | 1,091.0538 | 1,120.2000 | (222,425) | (2,091,513) | | | | (2,091,240) | (2,091,240) | 3,566,244 | | 50 |
| RTYH0 | 1,090 | 91,047,700 | March 20 Russell Emini CME | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | NYF-ICE | VIT943WHDC155Z7CPP89 | 12/13/2019 | 1,648.5500 | 1,670.6000 | (119,900) | (1,201,725) | | | | (1,201,725) | (1,201,725) | 509,947 | | 50 |
| FAH0 | 5,080 | 1,048,918,400 | March 20 S&P MID 400 | VA Hedge Program | N/A | Equity/Index | 03/31/2020 | CME (CME Group) | LCZ7XYGSLJUHFXXNXD8 | 12/13/2019 | 2,037.5888 | 2,064.8000 | (982,600) | (13,822,680) | | | | (13,823,290) | (13,823,290) | 28,621,620 | | 100 |
| 16029999999. Total-Short Futures-Hedging Other | | | | | | | | | | | | | (1,331,565) | (16,781,168) | 0 | 0 | 0 | (16,786,812) | (16,786,812) | 33,265,633 | XXX | XXX |
| 1649999999. Total-Short Futures | | | | | | | | | | | | | (1,331,565) | (16,781,168) | 0 | 0 | 0 | (16,786,812) | (16,786,812) | 33,265,633 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | | |
| 1709999999. Total-Hedging Other | | | | | | | | | | | | | (504,139) | (14,853,819) | 0 | 0 | 0 | (14,906,567) | (14,906,567) | 44,686,795 | 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 |
| 1759999999. TOTAL | | | | | | | | | | | | (504,139) | (14,853,819) | 0 | 0 | 0 | (14,906,567) | (14,906,567) | 44,686,795 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| JP Morgan Chase Bank N.A. | (17,319,178) | 7,798,519 | (9,520,659) |
| Goldman Sachs | 1,980,280 | (7,313,440) | (5,333,160) |
| Total Net Cash Deposits | (15,338,898) | 485,079 | (14,853,819) |

# 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 | | | | | | | | | | | | | | 45,885,778 | 45,885,778 | 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 | | | | | | | | | | | | | | 45,885,778 | 45,885,778 | 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 | | | | | | | | | | | | | | (217,746,915) | (217,746,915) | 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 | | | | | | | | | | | | | | (217,746,915) | (217,746,915) | 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 | | | | | | | | | | | | | | (171,861,136) | (171,861,136) | 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 | | | | | | | | | | | | | | (171,861,136) | (171,861,136) | 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 | | (14,853,819) | 0 | 1,581,360 | (2,085,499) | | 44,686,795 | |
| **Over-the-Counter NAIC 1 Designation** | | | | | | | | | | | | |
| Bank of America (Merrill Lynch) | B4TYDEB6GKMZO031MB27 | Y | Y | 141,892,135 | 187,834,489 | (46,551,709) | 0 | 190,100,115 | (46,596,177) | 1,611,803 | 4,328,440 | 3,719,085 |
| Bank of Nova Scotia | L3I9ZG2KFGXZ61BMYR72 | Y | Y | 12,238,220 | 13,298,542 | (1,043,292) | 17,030 | 13,298,542 | (1,043,292) | 17,030 | | 0 |
| Barclays Bank | AC28XWWI3WIBK2824319 | Y | Y | 15,350,000 | 120,520,104 | (106,739,806) | 0 | 119,178,957 | (110,500,619) | 0 | 19,683,937 | 18,114,235 |
| BNP Paribas | QHSFEYI7HUOXXZ413E03 | Y | Y | 117,863,277 | 162,362,228 | (52,697,042) | 0 | 173,397,996 | (52,408,063) | 3,126,656 | 3,374,670 | 0 |
| CIBC | 2IGI19DL77OX0HC3ZE78 | Y | Y | 26,710,000 | 29,661,901 | (3,101,465) | 0 | 29,661,901 | (3,101,465) | 0 | 161,215 | 11,651 |
| Citibank | E57ODZWZ7FF32TWEFA76 | Y | Y | 100,410,000 | 144,656,741 | (107,548,082) | 0 | 194,118,477 | (110,150,499) | 0 | 30,631,423 | 0 |
| Credit Suisse International | E58DKGMJYYYJLN8C3868 | Y | Y | 294,575,000 | 365,270,693 | (67,773,775) | 2,921,918 | 365,270,693 | (67,773,775) | 2,921,918 | 20,926,585 | 20,926,585 |
| Credit Agricole | 549300D12H7JTV5GQM89 | Y | Y | | | (1,219,469) | 0 | | (662,229) | 0 | 611,101 | 0 |
| Deutsche Bank AG | 7LTWFZYICNSX8D621K86 | Y | Y | 343,230,000 | 447,671,097 | (142,964,141) | 0 | 462,564,646 | (142,795,832) | 0 | 41,779,866 | 3,256,822 |
| Goldman Sachs Bank USA | KD3XUN7C6T14HNAYLU02 | Y | Y | 162,090,000 | 153,551,673 | (1,344,994) | 0 | 153,551,673 | (1,344,994) | 0 | 28,914,441 | 19,031,120 |
| Goldman Sachs Financial Markets LP | VF1AUT09OCSW5Y7OE568 | Y | Y | | | (30,595,079) | 0 | | (30,595,079) | 0 | | 0 |
| Goldman Sachs International | W22LROWP2IHZNBB6K528 | Y | Y | | 159,624,330 | (183,515,548) | 0 | 159,624,330 | (183,515,548) | 0 | 10,110,788 | 0 |
| HSBC Bank USA, N.A. | 1IE8VN30JCEQV1H4R804 | Y | Y | 68,210,000 | 70,385,229 | (6,591,387) | 0 | 73,896,285 | (6,555,897) | 0 | 5,254,162 | 838,004 |
| JP Morgan Chase Bank N.A. | 7H6GLXDRUGQFU57RNE97 | Y | Y | | 107,931,677 | (262,848,460) | 0 | 137,587,074 | (275,111,653) | 0 | 15,639,003 | 0 |
| Lincoln National Corporation | EFQMQROEDSNBRIP7LE47 | Y | N | | | (2,331,024) | 0 | | (115,370,496) | 0 | 7,448,483 | 5,117,459 |
| Merrill Lynch International | GGDZP1UYGU9STUHRDP48 | Y | Y | | | (8,473,770) | 0 | | (8,473,770) | 0 | | 0 |
| Morgan Stanley & Co International PLC | 4PQUHN3JPFGFNF3BB653 | Y | Y | 17,102,706 | 133,502,352 | (83,884,039) | 32,515,607 | 133,502,352 | (83,884,039) | 32,515,607 | 3,073,009 | 3,073,009 |
| Morgan Stanley Capital Services Inc. | I7331LVCZKQKX5T7XV54 | Y | Y | 114,545,092 | 117,061,092 | (42,697,175) | 0 | 152,357,775 | (47,547,633) | 0 | 25,641,733 | 0 |
| Natixis | KX1WK48MPD4Y2NCUIZ63 | Y | Y | 8,510,000 | 11,175,368 | (2,858,375) | 0 | 11,385,326 | (2,858,375) | 16,951 | 236,688 | 43,681 |
| Natwest Markets PLC | RR3QWICWWIPCS8A4S074 | Y | Y | 5,080,000 | 192,667,490 | (192,905,029) | 0 | 195,344,214 | (191,727,565) | 0 | 2,437,454 | 0 |
| Nomura Global Financial Products (NSC Gtee) | 0Z3VO5H2G7GRS05BHJ91 | Y | Y | 11,350,000 | 11,450,484 | (88,348) | 12,136 | 11,450,484 | (88,348) | 12,136 | | 0 |
| Rabobank International | DG3RU1DBUFHT4ZF9WN62 | Y | Y | 14,960,000 | 11,113,679 | | 0 | 11,113,679 | | 0 | 1,540,812 | 0 |
| Royal Bank of Canada | ES7IP3U3RHIGC71XBU11 | Y | Y | 24,950,000 | 30,270,226 | (4,844,701) | 475,525 | 30,270,226 | (4,844,701) | 475,525 | | 0 |
| Societe Generale | O2RNE8IBXP4R0TD8PU41 | Y | Y | 62,120,000 | 156,758,845 | (95,334,748) | 0 | 159,431,200 | (94,863,254) | 2,447,946 | 15,821,329 | 15,125,426 |
| Toronto Dominion Bank | PT3QB789TSUIDF371261 | Y | Y | 2,050,000 | 1,948,662 | | 0 | 1,948,662 | | 0 | 1,351,013 | 1,249,675 |
| Truist Bank | JJKC32MCHWDI71265Z06 | Y | Y | 30,601,000 | 33,305,207 | (2,391,181) | 313,026 | 33,305,207 | (2,391,181) | 313,026 | | 0 |
| UBS AG | BFM8T61CT2L1QCEMIK50 | Y | Y | | 14,814,260 | (37,342,719) | 0 | 16,569,766 | (37,342,719) | 0 | 1,800,877 | 0 |
| Wells Fargo Bank NA (Wachovia) | VYVVCKR63DVZZN70PB21 | Y | Y | 35,298,000 | 32,472,111 | (2,934,497) | 0 | 35,103,886 | (2,009,540) | 0 | 2,814,567 | 0 |
| 0299999999. Total NAIC 1 Designation | | | | 1,609,135,430 | 2,709,308,480 | (1,490,619,855) | 36,255,242 | 2,864,033,466 | (1,623,556,743) | 43,458,598 | 243,581,596 | 90,506,752 |
| 0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded) | XXX | XXX | XXX | 202,065,939 | 1,796,550,840 | (1,602,314,376) | 0 | 1,799,663,324 | (1,602,314,377) | 0 | 896,545,946 | 888,716,471 |
| 0999999999. Gross Totals | | | | 1,811,201,369 | 4,505,859,320 | (3,107,788,050) | 36,255,242 | 4,665,278,150 | (3,227,956,619) | 43,458,598 | 1,184,814,337 | 979,223,223 |
| 1. Offset per SSAP No. 64 | | | | | 2,772,587,255 | (2,772,587,255) | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 1,733,272,065 | (335,200,795) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

## Collateral for Derivative Instruments Open December 31 of Current Year

| 1<br>Exchange Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| **Collateral Pledged by Reporting Entity** | | | | | | | | |
| Merrill Lynch International GGDZP1UYGU9STUHRDP48 | Cash | | Cash | 8,430,000 | | 8,430,000 | | |
| Credit Agricole 549300D12H7JTV5GQM89 | Cash | | Cash | 530,000 | | 530,000 | | |
| Goldman Sachs Financial Markets LP VF1AUT09OCSW5Y7OE568 | Cash | | Cash | 31,036,000 | | 31,036,000 | | |
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Cash | | Cash | 17,401,771 | | 17,401,771 | | |
| JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97 | Cash | | Cash | 110,263,000 | | 110,263,000 | | |
| Societe Generale (Athene) O2RNE8IBXP4R0TD8PU41 | Cash | | Cash | 470,000 | | 470,000 | | |
| UBS AG BFM8T61CT2L1QCEMIK50 | Cash | | Cash | 21,180,000 | | 21,180,000 | | |
| CME Goldman Sachs (ET) SNZ2OJLFK8MNNCLQOF39 | Cash | | Cash | 19,445,160 | | 19,445,160 | | IV |
| CME JP Morgan Chase Bank (ET) SNZ2OJLFK8MNNCLQOF39 | Cash | | Cash | 40,095,454 | | 40,095,454 | | IV |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 055451 AV 0 | US Treasury Note | 15,525,600 | 15,000,000 | 15,525,600 | 09/30/2043 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 25468P DB 9 | US Treasury Note | 12,413,440 | 13,000,000 | 12,413,440 | 06/01/2044 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 375558 AX 1 | US Treasury Note | 16,485,920 | 17,000,000 | 16,485,920 | 04/01/2044 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 437076 BH 4 | US Treasury Note | 14,316,000 | 15,000,000 | 14,316,000 | 04/01/2046 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 452308 AR 0 | US Treasury Note | 9,357,600 | 10,000,000 | 9,357,600 | 09/01/2042 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 478160 BV 5 | US Treasury Note | 9,118,400 | 10,000,000 | 9,118,400 | 03/01/2046 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 532457 BJ 6 | US Treasury Note | 13,350,000 | 15,000,000 | 13,350,000 | 03/01/2045 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 674599 CE 3 | US Treasury Note | 7,989,600 | 10,000,000 | 7,989,600 | 02/15/2023 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 693506 BP 1 | US Treasury Note | 8,712,000 | 10,000,000 | 8,712,000 | 03/15/2028 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 882508 BD 5 | US Treasury Note | 16,407,040 | 17,000,000 | 16,407,040 | 05/15/2048 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 713448 DP 0 | US Treasury Note | 17,163,200 | 20,000,000 | 17,163,200 | 10/06/2046 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 023135 BJ 4 | US Treasury Note | 9,574,400 | 10,000,000 | 9,574,400 | 08/22/2047 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | US Treasury Note | 912828 NT 3 | US Treasury Note | 24,775,213 | 25,000,000 | 24,775,213 | 08/15/2020 | I |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | Cash | | Cash | 112,986,170 | | 112,986,170 | | I |
| CME (Wells Fargo) SNZ2OJLFK8MNNCLQOF39 | Cash | | Cash | 52,128,406 | | 52,128,406 | | I |
| CME (JP Morgan Chase Bank) SNZ2OJLFK8MNNCLQOF39 | Cash | | Cash | 101,698,535 | | 101,698,535 | | IV |
| 0199999999. Totals | | | | 690,852,908 | 187,000,000 | 690,852,908 | XXX | XXX |
| **Collateral Pledged to Reporting Entity** | | | | | | | | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | Cash | | Cash | 1,830,000 | | XXX | | |
| Barclays Bank AC28XWWI3WIBK2824319 | Cash | | Cash | 15,350,000 | | XXX | | |
| BNP Paribas QHSFEYI7HUOXXZ413E03 | Cash | | Cash | 28,140,000 | | XXX | | |
| CIBC 2IGI19DL77OX0HC3ZE78 | Cash | | Cash | 26,710,000 | | XXX | | |
| Citibank, N.A. E57ODZWZ7FF32TWEFA76 | Cash | | Cash | 100,410,000 | | XXX | | |
| Credit Suisse First Boston International E58DKGMJYYYJLN8C3868 | Cash | | Cash | 294,575,000 | | XXX | | |
| Deutsche Bank AG 7LTWFZYICNSX8D621K86 | Cash | | Cash | 343,230,000 | | XXX | | |
| Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02 | Cash | | Cash | 162,090,000 | | XXX | | |
| HSBC Bank USA, N.A. 1IE8VN30JCEQV1H4R804 | Cash | | Cash | 68,210,000 | | XXX | | |
| Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54 | Cash | | Cash | 114,545,092 | | XXX | | |
| Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653 | Cash | | Cash | 17,102,706 | | XXX | | |
| Natixis KX1WK48MPD4Y2NCUIZ63 | Cash | | Cash | 8,510,000 | | XXX | | |
| Natwest Markets PLC RR3QWICWWIPCS8A4S074 | Cash | | Cash | 5,080,000 | | XXX | | |
| Nomura 0Z3VO5H2G7GRS05BHJ91 | Cash | | Cash | 11,350,000 | | XXX | | |
| Rabobank International DG3RU1DBUFHT4ZF9WN62 | Cash | | Cash | 14,960,000 | | XXX | | |
| Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | Cash | | Cash | 24,950,000 | | XXX | | |
| Societe Generale O2RNE8IBXP4R0TD8PU41 | Cash | | Cash | 62,120,000 | | XXX | | |
| Sun Trust Bank JJKC32MCHWDI71265Z06 | Cash | | Cash | 30,601,000 | | XXX | | |

# SCHEDULE DB - PART D - SECTION 2

## Collateral for Derivative Instruments Open December 31 of Current Year

| 1<br>Exchange Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| TD Bank PT3QB789TSUIDF371261 | Cash | | Cash | 2,050,000 | | XXX | | |
| Wells Fargo Bank NA (Wachovia) VYVVCKR63DVZZN70PB21 | Cash | | Cash | 35,298,000 | | XXX | | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 5N 6 | US Treasury Note | 518,003 | 490,000 | XXX | 02/29/2020 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 F9 6 | US Treasury Note | 7,325,853 | 7,420,000 | XXX | 10/31/2021 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 H5 2 | US Treasury Note | 2,545,385 | 2,559,000 | XXX | 01/31/2020 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 H8 6 | US Treasury Note | 7,992,761 | 8,168,000 | XXX | 01/31/2022 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 K7 4 | US Treasury Note | 22,319,483 | 22,935,000 | XXX | 08/15/2025 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 L9 9 | US Treasury Note | 20,541,083 | 20,692,000 | XXX | 11/30/2021 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 N3 0 | US Treasury Note | 14,740,873 | 14,816,000 | XXX | 12/31/2022 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 Q2 9 | US Treasury Note | 30,362,391 | 31,095,000 | XXX | 03/31/2023 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 Q3 7 | US Treasury Note | 6,978,880 | 7,154,000 | XXX | 03/31/2021 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 V8 0 | US Treasury Note | 1,758,737 | 1,754,000 | XXX | 01/31/2024 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 W4 8 | US Treasury Note | 24,908,681 | 24,954,000 | XXX | 02/29/2024 | |
| Bank of America (Merrill Lynch) B4TYDEB6GKMZO031MB27 | US Treasury Note | 912828 W5 5 | US Treasury Note | 1,900,004 | 1,915,000 | XXX | 02/28/2022 | |
| BNP Paribas QHSFEYI7HUOXXZ413E03 | US Treasury Note | 912828 XB 1 | US Treasury Note | 89,723,277 | 92,340,000 | XXX | 05/15/2025 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 QU 5 | US Treasury Note | 1,142,356 | 1,058,000 | XXX | 02/15/2042 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 RB 6 | US Treasury Note | 343,304 | 331,000 | XXX | 05/15/2043 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912828 G3 8 | US Treasury Note | 1,202,800 | 1,196,000 | XXX | 11/15/2024 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 RK 6 | US Treasury Note | 475,109 | 489,000 | XXX | 02/15/2045 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 RM 2 | US Treasury Note | 1,418,963 | 1,294,000 | XXX | 11/15/2024 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 RL 4 | US Treasury Note | 475,737 | 444,000 | XXX | 02/15/2045 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 RZ 3 | US Treasury Note | 381,990 | 374,000 | XXX | 11/15/2047 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 RE 0 | US Treasury Note | 4,679,510 | 4,000,000 | XXX | 02/15/2044 | |
| Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72 | US Treasury Note | 912810 SE 9 | US Treasury Note | 288,451 | 251,000 | XXX | 11/15/2048 | |
| CME (Goldman Sachs) SNZ2OJLFK8MNNCLQOF39 | Cash | | Cash | 230,059,797 | | XXX | | V |
| CME (Wells Fargo) SNZ2OJLFK8MNNCLQOF39 | Cash | | Cash | 45,221,411 | | XXX | | V |
| 0299999999. Totals | | | | 1,884,416,638 | 245,729,000 | 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) |

# 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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation and Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| **Cash Equivalents (Schedule E Part 2 Type)** | | | | | | |
| 262006 20 8 | DREYFUS GOVT INSTL MM FUNDS | | | 25,015,989 | 25,015,989 | 12/31/2020 |
| 9199999. | Total - Cash Equivalents (Schedule E Part 2 Type) | | | 25,015,989 | 25,015,989 | XXX |
| 9999999. | Totals | | | 25,015,989 | 25,015,989 | XXX |

General Interrogatories:

1. The activity for the year: Fair Value $.....24,569,237 Book/Adjusted Carrying Value $.....24,569,237
2. Average balance for the year: Fair Value $.....26,141,617 Book/Adjusted Carrying Value $.....26,141,617
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....25,015,989 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation and Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| **Cash Equivalents (Schedule E Part 2 Type)** | | | | | | |
| 665279 80 8 | NORTHERN INSTITUTIONAL TREASURY PORTFOLIO | | | 71,948,498 | 71,948,498 | 12/31/2020 |
| 09248U 70 0 | BLACKROCK LIQ FDS FDFND-INST | | | 17,125,000 | 17,125,000 | 12/21/2020 |
| 9199999. | Total - Cash Equivalents (Schedule E Part 2 Type) | | | 89,073,498 | 89,073,498 | XXX |
| 9999999. | Totals | | | 89,073,498 | 89,073,498 | XXX |

General Interrogatories:

1. The activity for the year: Fair Value $.....1,400,000 Book/Adjusted Carrying Value $.....1,400,000
2. Average balance for the year: Fair Value $.....97,485,762 Book/Adjusted Carrying Value $.....97,485,762

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | |
| Wells Fargo Bank | San Francisco, CA | | | | | (132,836,664) | XXX |
| Bank of America | Charlotte, NC | | | | | (146,450,656) | XXX |
| The Northern Trust Company | Chicago, IL | | | | | (26,532,882) | XXX |
| Bank of New York Mellon | New York, NY | | | | | 195,655,805 | XXX |
| Federal Home Loan Bank | Indianapolis, IN | | | | | 325,845 | XXX |
| JP Morgan Chase | New York, NY | | | | | 6,787,662 | XXX |
| Citibank | New York, NY | | | | | 11,102,787 | XXX |
| PNC Bank | Pittsburgh, PA | | | | | 41,796,010 | XXX |
| Citizens Bank | Providence, RI | | | | | 25,785,001 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 0 | 0 | (24,367,092) | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | (24,367,092) | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | (24,367,092) | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | (2,648,976) | 4. April | (8,480,128) | 7. July | 50,002,658 | 10. October | (52,768,969) |
| 2. February | 309,177,989 | 5. May | 45,900,733 | 8. August | 18,890,078 | 11. November | 258,033,182 |
| 3. March | (17,824,717) | 6. June | 159,742,711 | 9. September | (58,812,311) | 12. December | (24,367,092) |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | |
| 09248U 71 8 | BLACKROCK LIQUIDITY FDS | | 11/01/2019 | 2.110 | | 23,455,000 | 42,616 | 79,538 |
| 665279 80 8 | NORTHERN INSTITUTIONAL TREAS | | 12/31/2019 | 1.560 | | 347,980,000 | 467,453 | 1,241,055 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 371,435,000 | 510,069 | 1,320,593 |
| **All Other Money Market Mutual Funds** | | | | | | | | |
| 09248U 70 0 | BLACKROCK LIQUIDITY FDS FDFND-INSTL | | 12/30/2019 | 2.100 | | 510,925,000 | 923,923 | 98,098 |
| 38141W 27 3 | GOLDMAN SACHS FINL INSTL MMF GOVT-FS | | 12/31/2019 | 2.100 | | 69,516,884 | 125,710 | 1,394,765 |
| 8699999. Total - All Other Money Market Mutual Funds | | | | | | 580,441,884 | 1,049,633 | 1,492,863 |
| 8899999. Total - Cash Equivalents | | | | | | 951,876,884 | 1,559,702 | 2,813,456 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusting Carrying Value | Fair Value | Book/Adjusting Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | | | | |
| 5. California CA | B | Workers' Compensation | | | 31,037,149 | 39,965,248 |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | B | State Operating Requirement | | | 99,024 | 127,395 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | B | State Operating Requirement | 3,921,419 | 4,525,095 | | |
| 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 | | | 4,993,550 | 5,118,470 |
| 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 | | | 503,618 | 584,219 |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | B | State Operating Requirement | | | 222,804 | 286,638 |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | B | State Operating Requirement | | | 445,607 | 573,275 |
| 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 | | | 484,811 | 496,939 |
| 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 | 3,921,419 | 4,525,095 | 37,786,563 | 47,152,184 |

**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 |